



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/10/2012

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			8.69750	8.69750	8.75200	8.75200		14.50	55,089,965.00	6,334	316,095.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			954.64310	0.95464	900.121	14.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			2.64310	0.00264	2.621	14.66	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			807.04210	0.80704	753.085	14.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			5.04210	0.00504	5.585	14.07	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			758.59370	0.75859	704.829	13.94	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			6.59370	0.00659	7.329	13.94	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			525.97980	0.52598	474.552	13.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			23.97980	0.02398	27.052	13.54	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			442.41670	0.44242	393.238	13.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			40.41670	0.04042	45.738	13.76	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			710.56260	0.71056	657.048	13.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			8.56260	0.00856	9.548	13.82	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			663.04140	0.66304	609.850	13.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			11.04140	0.01104	12.350	13.69	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			211.01700	0.21102	175.442	14.50	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			159.01700	0.15902	177.942	14.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			483.40060	0.48340	432.997	13.65	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			31.40060	0.03140	35.497	13.65	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			466.80630	0.46681	416.868	13.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			34.80630	0.03481	39.368	13.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			159.27060	0.15927	131.657	15.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			227.27060	0.22727	254.157	15.21	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			330.56270	0.33056	286.258	14.08	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			78.56270	0.07856	88.758	14.08	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			266.37170	0.26637	226.193	14.29	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			114.37170	0.11437	128.693	14.29	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			103.09320	0.10309	83.354	16.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			361.09320	0.36109	395.854	16.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			186.65040	0.18665	155.743	14.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			184.65040	0.18465	208.243	14.80	20,824.25	100	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			166.68280	0.16668	138.145	15.09	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			214.68280	0.21468	240.645	15.09	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			62.82820	0.06283	50.129	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			540.82820	0.54083	582.629	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			132.65750	0.13266	108.575	15.68	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			280.65750	0.28066	311.075	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			105.48100	0.10548	85.373	16.26	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			353.48100	0.35348	387.873	16.26	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			7.49870	0.00750	5.767	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,655.49870	1.65550	1,708.267	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			83.95410	0.08395	67.293	16.85	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			431.95410	0.43195	469.793	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			66.99340	0.06699	53.538	17.47	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			514.99340	0.51499	556.038	17.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			2.53930	0.00254	1.897	27.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,350.53930	2.35054	2,404.397	27.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			60.21460	0.06021	47.996	17.80	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			558.21460	0.55821	600.496	17.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			36.23180	0.03623	28.652	19.44	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			784.23180	0.78423	831.152	19.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.81380	8.81380	8.86850	8.86850		15.80	237,972.60	27	40,355.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			406.29330	0.40629	370.742	15.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			287.79330	0.28779	306.942	15.63	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			362.32640	0.36233	329.858	16.00	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			343.82640	0.34383	366.058	16.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			307.07710	0.30708	278.208	16.60	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			438.57710	0.43858	464.408	16.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			275.37450	0.27537	248.758	17.00	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			506.87450	0.50687	534.958	17.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			211.27340	0.21127	189.780	18.01	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			692.77340	0.69277	725.980	18.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			172.78590	0.17279	154.663	18.83	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			854.28590	0.85429	890.863	18.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			113.62220	0.11362	101.112	20.64	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,245.12220	1.24512	1,287.312	20.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			95.81560	0.09582	85.172	21.43	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,427.31560	1.42732	1,471.372	21.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			72.98100	0.07298	64.842	22.82	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,754.48100	1.75448	1,801.042	22.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			831.74240	0.83174	781.691	14.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			63.24240	0.06324	67.891	14.34	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			538.45030	0.53845	497.274	14.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			169.95030	0.16995	183.474	14.83	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			58.19460	0.05819	51.434	23.87	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,039.69460	2.03969	2,087.634	23.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			916.27720	0.91628	865.299	14.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			47.77720	0.04778	51.499	14.34	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			8.91530	8.91530	8.97120	8.97120		16.53	0.00	0	13,420.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			566.88150	0.56688	532.382	16.02	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			345.68150	0.34568	367.082	16.02	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			562.32150	0.56232	527.993	16.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			351.12150	0.35112	372.693	16.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			571.47910	0.57148	536.808	15.99	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			340.27910	0.34028	361.508	15.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.09390	9.09390	9.15130	9.15130		17.66	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			518.49370	0.51849	495.068	19.10	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,057.19370	1.05719	1,091.168	19.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			394.16230	0.39416	376.118	20.51	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,512.86230	1.51286	1,552.218	20.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,317.58260	1.31758	1,268.446	15.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			166.28260	0.16628	174.546	15.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			846.40050	0.84640	811.934	16.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			445.10050	0.44510	468.034	16.61	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			741.22120	0.74122	710.291	17.36	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			589.92120	0.58992	616.391	17.36	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.25950	9.25950	9.31580	9.31580		18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,626.42130	1.62642	1,589.726	16.21	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			310.62130	0.31062	330.226	16.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.96050	9.96050	10.01320	10.01320		19.41	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.69750	8.69750	8.75200	8.75200		14.50	0.00	0	1,381.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			48,179.21330	0.48179	43,215.035	13.53	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			2,979.21330	0.02979	3,465.035	13.53	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,142.31860	0.27142	23,140.742	14.24	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			10,942.31860	0.10942	12,390.742	14.24	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			16,668.28070	0.16668	13,814.509	15.09	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			21,468.28070	0.21468	24,064.509	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.81380	8.81380	8.86850	8.86850		15.80	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			43,503.07730	0.43503	39,812.341	15.44	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			25,653.07730	0.25653	27,432.341	15.44	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.91530	8.91530	8.97120	8.97120		16.53	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			56,232.15070	0.56232	52,799.345	16.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			35,112.15070	0.35112	37,269.345	16.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			57,147.90740	0.57148	53,680.823	15.99	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			34,027.90740	0.34028	36,150.823	15.99	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			56,688.15500	0.56688	53,238.243	16.02	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			34,568.15500	0.34568	36,708.243	16.02	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.97910	13.97910	14.03890	14.03890		12.90	9,953,119.20	712	14,503.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,790.92360	1.79092	1,731.515	16.08	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			2.02360	0.00202	2.415	16.08	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			704.69950	0.70470	656.235	12.37	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			35.79950	0.03580	47.135	12.37	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			558.04120	0.55804	514.276	12.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			69.14120	0.06914	85.176	12.53	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			449.26930	0.44927	409.639	12.65	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			110.36930	0.11037	130.539	12.65	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			299.14500	0.29915	266.392	12.86	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			210.24500	0.21024	237.292	12.86	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			195.81550	0.19582	169.544	13.45	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			356.91550	0.35692	390.444	13.45	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.16200	14.16200	14.22170	14.22170		13.98	283,240.00	20	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Call			645.98960	0.64599	612.866	13.62	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Put			324.28960	0.32429	350.866	13.62	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			426.99430	0.42699	399.855	14.51	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			605.29430	0.60529	637.855	14.51	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			869.07260	0.86907	831.519	13.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			177.37260	0.17737	199.519	13.09	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			760.16290	0.76016	724.828	13.33	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			238.46290	0.23846	262.828	13.33	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.32150	14.32150	14.38250	14.38250		14.67	0.00	0	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			934.31070	0.93431	899.045	13.78	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			361.81070	0.36181	387.545	13.78	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			526.24210	0.52624	502.294	15.65	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			943.74210	0.94374	980.794	15.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			945.31440	0.94531	909.795	13.74	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			352.81440	0.35281	378.295	13.74	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			939.79950	0.93980	904.403	13.76	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			357.29950	0.35730	382.903	13.76	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			400.75970	0.40076	381.613	16.64	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			1,318.25970	1.31826	1,360.113	16.64	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			660.98080	0.66098	632.739	14.87	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			678.48080	0.67848	711.239	14.87	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			572.72590	0.57273	547.271	15.35	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			840.22590	0.84023	875.771	15.35	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,420.90060	2.42090	2,361.997	14.59	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			38.40060	0.03840	40.497	14.59	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,501.91320	1.50191	1,452.548	13.06	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			119.41320	0.11941	131.048	13.06	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10930	0.10930	0.10980	0.10980		16.01	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			246.91290	0.00247	212.526	16.01	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			266.91290	0.00267	282.526	16.01	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11090	0.11090	0.11140	0.11140		17.23	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			555.25430	0.00555	514.734	17.23	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			415.25430	0.00415	424.734	17.23	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,148.95780	0.02149	2,098.162	16.71	0.00	0	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			8.95780	0.00009	8.162	16.71	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,227.35550	0.01227	1,175.825	16.45	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			87.35550	0.00087	85.825	16.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.27880	11.27880	11.29910	11.29910		11.85	4,951,393.20	439	73,548.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,799.43590	1.79944	1,779.056	16.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.33590	0.00034	0.256	16.47	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,450.47010	1.45047	1,429.911	15.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			1.37010	0.00137	1.111	15.38	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			412.90040	0.41290	388.134	11.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			63.80040	0.06380	59.334	11.39	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			129.62330	0.12962	110.590	12.68	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			330.52330	0.33052	331.790	12.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			907.95640	0.90796	885.906	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			8.85640	0.00886	7.106	12.88	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			515.05330	0.51505	491.224	11.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			35.95330	0.03595	32.424	11.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,005.73420	1.00573	984.241	13.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			6.63420	0.00663	5.441	13.51	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			376.80530	0.37681	351.807	11.47	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			77.70530	0.07771	73.007	11.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			310.44950	0.31045	285.298	11.62	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			111.34950	0.11135	106.498	11.62	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.44060	11.44060	11.46080	11.46080		13.50	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			652.39910	0.65240	630.187	12.51	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			161.59910	0.16160	159.587	12.51	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			122.01250	0.12201	110.683	16.75	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,301.21250	1.30121	1,310.083	16.75	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.58290	11.58290	11.60440	11.60440		14.16	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			691.10560	0.69111	670.500	13.37	0.00	0	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			326.70560	0.32671	327.600	13.37	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			685.93150	0.68593	665.357	13.39	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			331.53150	0.33153	332.457	13.39	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			680.79760	0.68080	660.251	13.41	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			336.39760	0.33640	337.351	13.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.83530	11.83530	11.85690	11.85690		14.83	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,043.27700	1.04328	1,027.101	13.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			386.37700	0.38638	391.801	13.61	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.39078	111.39078	111.39441	111.39441			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,404.41000	11.40441	11,400.780		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			11,394.41000	11.39441	11,390.780		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			11,384.41000	11.38441	11,380.780		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			111.96598	111.96598	111.96970	111.96970			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			979.70000	0.97970	975.980		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			969.70000	0.96970	965.980		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			959.70000	0.95970	955.980		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			108.31595	108.31595	108.31720	108.31720			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,327.20000	9.32720	9,325.950		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			9,317.20000	9.31720	9,315.950		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			9,307.20000	9.30720	9,305.950		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	108.72020	108.72020			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,730.20000	2.73020	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			2,720.20000	2.72020	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			2,710.20000	2.71020	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			113.55420	113.55420	113.55506	113.55506			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,565.06000	9.56506	9,564.200		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			9,555.06000	9.55506	9,554.200		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			9,545.06000	9.54506	9,544.200		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			113.90496	113.90496	113.90581	113.90581			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			915.81000	0.91581	914.960		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			905.81000	0.90581	904.960		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			895.81000	0.89581	894.960		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			473.11000	473.11000	473.13500	473.13500			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			479.90300	479.90300	479.92900	479.92900			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			485.96700	485.96700	485.99300	485.99300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.17300	420.17300	419.76600	419.76600			432,778,190.00	103	76.00
ALBI	On	07/02/2013	Index Future			426.20600	426.20600	425.79400	425.79400			549,805,740.00	129	1,023.00

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			431.59200	431.59200	431.17400	431.17400			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.98750	8.98750	9.02230	9.02230		11.65	5,293,637.50	589	9,940.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			572.71820	0.57272	539.328	11.86	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			10.41820	0.01042	11.828	11.86	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.04120	9.04120	9.07670	9.07670		12.39	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			635.72520	0.63573	605.660	11.92	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			69.02520	0.06903	74.460	11.92	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.08670	9.08670	9.12320	9.12320			454,335.00	50	62.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			383.20000	0.38320	346.700		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			373.20000	0.37320	336.700		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			363.20000	0.36320	326.700		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			9.13440	9.13440	9.17190	9.17190		13.29	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			588.94900	0.58895	565.550	12.83	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			307.04900	0.30705	321.150	12.83	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			583.72520	0.58373	560.494	12.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			311.82520	0.31183	326.095	12.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			578.54120	0.57854	555.482	12.87	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			316.64120	0.31664	331.082	12.87	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.47870	9.47870	9.50630	9.50630		14.30	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.69510	8.69510	8.74090	8.74090		15.47	0.00	0	82.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			445.06680	0.44507	404.228	15.24	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			54.16680	0.05417	59.128	15.24	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.79270	8.79270	8.83820	8.83820		13.79	0.00	0	25.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Call			395.15850	0.39516	362.939	13.59	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Put			216.95850	0.21696	230.239	13.59	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			406.28240	0.40628	373.550	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			208.08240	0.20808	220.850	13.56	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			400.69290	0.40069	368.215	13.57	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			212.49290	0.21249	225.515	13.57	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.18240	0.18240	0.21060	0.21060			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.21080	0.21080	0.20410	0.20410			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00640	0.00640	0.00560	0.00560			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00880	0.00880	0.00750	0.00750			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.24450	0.24450	0.24640	0.24640			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00240	0.00240	0.00330	0.00330			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			0.21710	0.21710	0.20960	0.20960			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.25330	0.25330	0.25390	0.25390			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.00240	0.00240	0.00330	0.00330			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.14370	0.14370	0.13580	0.13580			0.00	0	32,250.00
CF CAN On	14/12/2012	Can-Do Future			0.27450	0.27450	0.27950	0.27950			0.00	0	13,800.00
CF CAN On	14/12/2012	Can-Do Future			0.05020	0.05020	0.05760	0.05760			0.00	0	52,750.00
CF CAN On	20/12/2012	Can-Do Future			5,408.01000	5,408.01000	6,313.99000	6,313.99000			0.00	0	10.00
CF CAN On	20/12/2012	Can-Do Future			6,855.62000	6,855.62000	7,938.06000	7,938.06000			0.00	0	10.00
CF CAN On	21/11/2012	Can-Do Future			3,311.52000	3,311.52000	3,556.20000	3,556.20000			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			4,144.72000	4,144.72000	4,309.50000	4,309.50000			0.00	0	10.00
Can-Do		Future											
CHF / R	On	14/12/2012			9.33880	9.33880	9.34840	9.34840		12.41	0.00	0	25.00
Foreign		Exchange											
Future													
CHF / R	On	14/12/2012	9.04	Call			358.40890	0.35841	344.763	11.69	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	14/12/2012	9.04	Put			50.00890	0.05001	45.963	11.69	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013			9.47970	9.47970	9.48850	9.48850		14.45	0.00	0	100.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.14	Call			522.95100	0.52295	508.871	13.52	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.14	Put			174.45100	0.17445	169.171	13.52	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.15	Call			517.08150	0.51708	502.980	13.55	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.15	Put			178.58150	0.17858	173.280	13.55	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.16	Call			511.26690	0.51127	497.146	13.58	0.00	0	0.00
Foreign		Exchange											
Future													
CHF / R	On	18/03/2013	9.16	Put			182.76690	0.18277	177.446	13.58	0.00	0	0.00
Foreign		Exchange											
Future													
DABE	On	02/11/2012			8.64360	8.64360	8.69910	8.69910		14.88	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.60	Call			122.81930	0.12282	73.501	15.59	0.00	0	10,000.00
Any		day											
expiry													
DABE	On	02/11/2012	8.60	Put			23.71930	0.02372	29.901	15.59	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.70	Call			56.33430	0.05633	26.073	15.69	0.00	0	10,000.00
Any		day											
expiry													
DABE	On	02/11/2012	8.70	Put			57.23430	0.05723	82.473	15.69	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.75	Call			37.08830	0.03709	15.170	16.51	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.75	Put			87.98830	0.08799	121.570	16.51	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.43	Call			273.17130	0.27317	217.409	18.03	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.43	Put			4.07130	0.00407	3.809	18.03	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.44	Call			263.64650	0.26365	207.943	17.88	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.44	Put			4.54650	0.00455	4.343	17.88	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.45	Call			254.17360	0.25417	198.548	17.74	0.00	0	0.00
Any		day											
expiry													
DABE	On	02/11/2012	8.45	Put			5.07360	0.00507	4.948	17.74	0.00	0	0.00
Any		day											
expiry													
DABG	On	07/11/2012			8.64970	8.64970	8.70520	8.70520		13.97	0.00	0	0.00
Any		day											
expiry													
DABG	On	07/11/2012	8.49	Call			232.16680	0.23217	180.419	14.83	0.00	0	0.00
Any		day											
expiry													
DABG	On	07/11/2012	8.49	Put			16.96680	0.01697	20.719	14.83	0.00	0	0.00
Any		day											
expiry													
DABG	On	07/11/2012	8.50	Call			223.65600	0.22366	172.308	14.77	0.00	0	0.00
Any		day											
expiry													

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			18.45600	0.01846	22.608	14.77	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			215.25300	0.21525	164.338	14.72	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			20.05300	0.02005	24.638	14.72	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			83.14990	0.08315	52.060	14.55	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			77.94990	0.07795	102.360	14.55	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.66860	8.66860	8.72390	8.72390		14.07	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Call			152.43000	0.15243	118.486	14.29	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Put			108.53000	0.10853	129.886	14.29	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Call			120.55520	0.12056	92.421	14.80	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Put			146.65520	0.14666	173.821	14.80	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		9.00	Call			51.42680	0.05143	37.070	16.62	0.00	0	20,000.00
DABM UOn	22/11/2012	Any day expiry		9.00	Put			327.52680	0.32753	368.470	16.62	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry				8.96170	8.96170	8.99750	8.99750		11.78	0.00	0	2,000.00
DABN AOn	31/10/2012	Any day expiry		8.95	Call			63.39030	0.06339	28.372	11.78	0.00	0	3,000.00
DABN AOn	31/10/2012	Any day expiry		8.95	Put			15.89030	0.01589	16.672	11.78	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Call			36.28570	0.03629	13.141	13.21	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Put			28.78570	0.02879	41.441	13.21	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Call			30.61800	0.03062	10.750	13.57	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Put			33.11800	0.03312	49.050	13.57	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Call			26.62110	0.02662	8.780	13.93	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Put			39.12110	0.03912	57.080	13.93	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Call			9.47150	0.00947	2.148	16.43	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Put			91.97150	0.09197	120.448	16.43	0.00	0	4,500.00
DAUS	On	31/10/2012	Any day expiry			8.64360	8.64360	8.69790	8.69790		14.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,297.90000	1.29790	1,243.600	19.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	19.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			977.90010	0.97790	923.600	19.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.00010	0.00000	0.000	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.85	Call			847.90400	0.84790	793.600	20.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.00400	0.00000	0.000	20.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			447.92830	0.44793	393.610	26.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			0.02830	0.00003	0.010	26.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			190.70210	0.19070	135.693	18.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			2.80210	0.00280	2.093	18.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			31.30810	0.03131	6.703	17.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			53.40810	0.05341	83.103	17.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			0.78680	0.00079	0.035	26.42	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			322.88680	0.32289	376.435	26.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			697.90720	0.69791	643.600	23.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.00720	0.00001	0.000	23.75	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.67860	8.67860	8.73390	8.73390		14.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			159.03500	0.15903	127.972	14.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			145.13500	0.14514	169.372	14.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			67.66560	0.06767	51.520	16.58	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			353.76560	0.35377	392.920	16.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			885.58680	0.88559	830.305	15.49	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.68680	0.00169	1.705	15.49	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			737.55920	0.73756	682.430	14.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			3.65920	0.00366	3.830	14.63	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			283.93770	0.28394	239.528	13.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			60.03770	0.06004	70.928	13.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,014.75630	1.01476	959.432	16.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			0.85630	0.00086	0.832	16.21	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.71540	8.71540	8.76880	8.76880		14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			232.62590	0.23263	198.432	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			183.82590	0.18383	203.032	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			128.09770	0.12810	106.797	16.13	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			379.29770	0.37930	411.397	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	7.85	Call			924.19050	0.92419	870.746	13.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.39050	0.00539	5.346	13.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			779.32920	0.77933	726.748	13.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			10.52920	0.01053	11.348	13.68	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			352.96140	0.35296	310.320	13.89	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			94.16140	0.09416	104.920	13.89	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,052.25060	1.05225	998.783	14.70	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.45060	0.00345	3.383	14.70	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.75750	8.75750	8.81170	8.81170		17.20	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			373.51710	0.37352	333.972	14.65	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			171.81710	0.17182	186.472	14.65	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			367.98970	0.36799	328.728	14.68	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			176.28970	0.17629	191.228	14.68	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			316.24510	0.31625	279.877	14.98	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			224.54510	0.22455	242.377	14.98	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			836.43800	0.83644	783.775	13.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			24.73800	0.02474	26.275	13.90	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			379.11140	0.37911	339.283	14.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			167.41140	0.16741	181.783	14.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			202.56020	0.20256	176.811	16.35	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			410.86020	0.41086	439.311	16.35	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			976.34220	0.97634	922.920	14.16	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			14.64220	0.01464	15.420	14.16	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.79040	8.79040	8.84490	8.84490		15.64	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			379.33390	0.37933	343.179	15.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			254.43390	0.25443	272.779	15.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			261.21550	0.26122	233.736	16.58	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			436.31550	0.43632	463.336	16.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			435.47470	0.43547	396.595	15.03	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			200.57470	0.20057	216.195	15.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.62	Call			430.09020	0.43009	391.455	15.06	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			205.19020	0.20519	221.055	15.06	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,019.99690	1.02000	966.629	14.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			25.09690	0.02510	26.229	14.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			883.13450	0.88313	831.764	14.22	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			38.23450	0.03823	41.364	14.22	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			440.91850	0.44092	401.791	15.00	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			196.01850	0.19602	211.390	15.00	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.82310	8.82310	8.87790	8.87790		15.84	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			309.02950	0.30903	280.718	16.78	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			471.12950	0.47113	497.618	16.78	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			305.79800	0.30580	277.708	16.82	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			477.89800	0.47790	504.608	16.82	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			302.60630	0.30261	274.733	16.86	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			484.70630	0.48471	511.633	16.86	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			929.35560	0.92936	878.508	14.38	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			51.45560	0.05146	55.408	14.38	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			315.60460	0.31560	286.850	16.71	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			457.70460	0.45770	483.750	16.71	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.85930	8.85930	8.91440	8.91440		16.15	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			361.82110	0.36182	332.604	16.89	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			497.42110	0.49742	523.304	16.89	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			358.49720	0.35850	329.482	16.93	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			504.09720	0.50410	530.182	16.93	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			978.51500	0.97852	928.308	14.43	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			64.11500	0.06412	69.008	14.43	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			372.00590	0.37201	342.184	16.78	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			477.60590	0.47761	502.884	16.78	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			365.18030	0.36518	335.763	16.85	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			490.78030	0.49078	516.463	16.85	0.00	0	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			109.43886	109.43886	109.43984	109.43984			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,449.84000	3.44984	3,448.860		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			3,439.84000	3.43984	3,438.860		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			3,429.84000	3.42984	3,428.860		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			9.13440	85.94487	9.18043	85.57104			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			158.15000	0.15815	531.980		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			9.24668	87.14412	9.29447	86.76378			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			6,332.15000	6.33215	5,951.810		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			6,243.46000	6.24346	5,863.120		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			6,154.90000	6.15490	5,774.560		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.82000	420.82000	420.49600	420.49600			231,451,000.00	55	206.00
GOVI	On	01/11/2012	GOVI	403.96	Call			165,360.00000	16.53600	168,600.000		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			426.86300	426.86300	426.53400	426.53400			234,774,650.00	55	332.00
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			64,560.00000	6.45600	61,270.000		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			64,660.00000	6.46600	61,370.000		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			64,760.00000	6.47600	61,470.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			432.25700	432.25700	431.92400	431.92400			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			10,860.00000	1.08600	7,530.000		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			10,660.00000	1.06600	7,330.000		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			10,760.00000	1.07600	7,430.000		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			191.53700	191.53700	191.36700	191.36700			0.00	0	137.00
IGOV	On	07/02/2013	Index Future			194.28700	194.28700	194.11500	194.11500			0.00	0	606.00
IGOV	On	02/05/2013	Index Future			196.74200	196.74200	196.56700	196.56700			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			517.86500	517.86500	517.86500	517.86500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.15200	525.15200	525.15200	525.15200			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.01000	94.99000	5.01000	94.99000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.97000	95.03000	4.97000	95.03000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.93000	95.07000	4.93000	95.07000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.92000	95.08000	4.92000	95.08000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.91000	95.09000	4.91000	95.09000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.92000	95.08000	4.92000	95.08000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.00000	95.00000	5.00000	95.00000			0.00	0	2,200.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.14000	94.86000	5.14000	94.86000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.30000	94.70000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.45000	94.55000	5.45000	94.55000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.60000	94.40000	5.60000	94.40000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.12610	7.12610	7.15660	7.15660		10.05	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			530.09940	0.53010	499.440	11.09	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			3.49940	0.00350	3.340	11.09	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.18270	7.18270	7.21160	7.21160		11.76	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			404.84730	0.40485	379.998	11.58	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			83.24730	0.08325	87.298	11.58	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			397.80640	0.39781	373.055	11.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			86.20640	0.08621	90.355	11.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			390.83510	0.39084	366.184	11.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			89.23510	0.08924	93.485	11.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	02/05/2013	Index Future			427.38100	427.38100	426.50400	426.50400			0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.19301	105.42626	7.18856	105.45912			0.00	0	799.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,104.77000	1.10477	1,137.630		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,029.93000	1.02993	1,062.790		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			955.16000	0.95516	988.020		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.27130	106.89737	7.26690	106.92903			0.00	0	10.00
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			1,649.70000	1.64970	1,681.360		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			1,576.28000	1.57628	1,607.940		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			1,502.93000	1.50293	1,534.590		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.33665	104.27220	7.33967	104.25095			0.00	0	2.00
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			1,992.47000	1.99247	1,971.220		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			2,136.85000	2.13685	2,115.600		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			2,064.63000	2.06463	2,043.380		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

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			5.48115	122.85843	5.48087	122.85926		2.31	388,355,497.23	3,161	10,555.00
R157	On	01/11/2012	Bond Future	5.78	Call			878.13000	0.87813	877.270	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.03000	0.00003	0.000	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,212.62000	2.21262	2,211.790	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			5.51773	124.57276	5.51815	124.57164		2.18	393,774,494.36	3,161	6,369.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,068.32000	2.06832	2,068.130	2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			62.81000	0.06281	61.500	2.31	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.54440	119.27200	5.57047	119.20892		2.10	0.00	0	62.00
R157	On	02/05/2013	Bond Future	5.34	Call			463.49000	0.46349	486.000	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,022.73000	1.02273	982.160	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			472.97000	0.47297	495.800	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,007.87000	1.00787	967.620	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			482.58000	0.48258	505.740	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			993.15000	0.99315	953.230	2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.68126	115.62020	5.68214	115.61854			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			173.28000	0.17328	171.620		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			154.46000	0.15446	152.800		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			135.64000	0.13564	133.980		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.73835	127.41485	7.76406	127.16132		12.48	1,609,759,214.90	12,634	9,538.00
R186	On	01/11/2012	Bond Future	7.82	Call			890.59000	0.89059	976.180	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			341.50000	0.34150	173.560	12.53	0.00	0	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	Call			2,327.16000	2.32716	2,552.650	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			34.55000	0.03455	6.510	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,954.89000	6.95489	7,208.420	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			0.00000	0.00000	0.000	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,805.06000	9.80506	10,058.590	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			7.82368	123.90309	7.85054	123.64407		13.30	1,580,012,203.68	12,752	28,509.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,226.77000	4.22677	4,361.370	13.44	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,799.48000	2.79948	2,675.060	13.44	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,108.58000	6.10858	6,277.850	13.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,703.71000	1.70371	1,613.960	13.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,018.88000	2.01888	2,097.250	13.20	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,460.99000	5.46099	5,280.340	13.20	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,090.70000	7.09070	7,274.490	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,325.88000	1.32588	1,250.650	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			2,998.87000	2.99887	3,104.820	13.30	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,972.41000	3.97241	3,819.340	13.30	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			754.73000	0.75473	789.230	13.01	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,346.07000	9.34607	9,121.550	13.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,279.11000	1.27911	1,333.200	13.11	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,259.72000	7.25972	7,054.790	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.89953	125.39563	7.93394	125.07034		13.38	0.00	0	2.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,652.88000	2.65288	2,756.660	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,841.65000	7.84165	7,620.140	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,685.67000	2.68567	2,790.410	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,774.43000	7.77443	7,553.880	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,620.35000	2.62035	2,723.170	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,909.24000	7.90924	7,686.770	13.27	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.09135	123.35599	8.12121	123.08638		15.17	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Call			6,942.04000	6.94204	7,732.130	15.14	0.00	0	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	8.14	Put			6,772.83000	6.77283	7,293.310	15.14	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			6,988.90000	6.98890	7,776.750	15.14	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,729.77000	6.72977	7,248.010	15.14	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,035.40000	7.03540	7,821.490	15.15	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,686.45000	6.68645	7,202.930	15.15	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,016.93000	10.01693	10,704.650	15.41	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,533.12000	4.53312	4,951.230	15.41	643,659.90	130	130.00
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			213.53654	213.53654	213.41715	213.41715			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			5,572.85000	5.57285	5,453.460		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			5,582.85000	5.58285	5,463.460		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			5,592.85000	5.59285	5,473.460		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.60325	216.60325	216.48199	216.48199			0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,491.99000	3.49199	3,613.250		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			3,481.99000	3.48199	3,603.250		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			3,471.99000	3.47199	3,593.250		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			280.22430	280.22430	280.23314	280.23314			0.00	0	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	Call			13,243.14000	13.24314	13,234.300		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			13,233.14000	13.23314	13,224.300		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			13,223.14000	13.22314	13,214.300		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			278.94026	278.94026	278.94920	278.94920			26,220,384.44	94	1,988.00
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			40.80000	0.04080	49.740		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			50.80000	0.05080	59.740		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			60.80000	0.06080	69.740		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			5.04869	110.65261	5.03253	110.68630		1.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			175.04000	0.17504	139.500		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			13.66000	0.01366	11.810		0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.02063	107.78859	5.00289	107.82099		1.47	0.00	0	1,560.00
R201	On	07/02/2013	Bond Future	4.98	Call			311.73000	0.31173	294.740		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			353.56000	0.35356	368.970		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.98448	109.08702	4.99837	109.06476		1.25	0.00	0	3.00
R201	On	02/05/2013	Bond Future	4.04	Call			18.69000	0.01869	19.540		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,569.51000	1.56951	1,548.100		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			19.56000	0.01956	20.450		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,554.05000	1.55405	1,532.680		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			20.47000	0.02047	21.390		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,538.62000	1.53862	1,517.280		0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.92097	107.50884	4.89074	107.54204			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

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	4.80	Put			99.74000	0.09974	132.940		0.00	0	0.00
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			88.74000	0.08874	121.940		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			110.74000	0.11074	143.940		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			208.24312	208.24312	207.59658	207.59658			0.00	0	108.00
R202	On	01/11/2012	Bond Future	191.99	Call			15,606.58000	15.60658	16,253.120		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			15,596.58000	15.59658	16,243.120		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			15,586.58000	15.58658	16,233.120		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future			208.41415	208.41415	207.75835	207.75835			0.00	0	49,793.00
R202	On	07/02/2013	Bond Future	204.99	Call			2,768.35000	2.76835	3,424.150		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			2,758.35000	2.75835	3,414.150		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			2,748.35000	2.74835	3,404.150		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			5.85169	111.18523	5.85178	111.18483		4.53	35,356,903.14	318	3,138.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,396.39000	4.39639	4,396.790	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			5.89896	112.73666	5.89947	112.73453		4.42	35,850,257.88	318	13,019.00
R203	On	07/02/2013	Bond Future	5.54	Call			454.56000	0.45456	450.790	4.38	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,973.35000	1.97335	1,967.450	4.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Call			1,561.28000	1.56128	1,557.630	4.52	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			683.56000	0.68356	677.780	4.52	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,265.55000	3.26555	3,264.570	4.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			175.60000	0.17560	172.490	4.67	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,324.92000	4.32492	4,325.340	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			69.70000	0.06970	67.990	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.93751	109.93832	5.95218	109.87981		4.36	0.00	0	12.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,273.38000	1.27338	1,298.070	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,481.69000	1.48169	1,447.870	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,293.18000	1.29318	1,318.140	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,461.53000	1.46153	1,427.980	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,253.76000	1.25376	1,278.190	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,502.05000	1.50205	1,467.970	4.40	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.06683	108.68761	6.06758	108.68496			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			239.04000	0.23904	236.390		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			203.63000	0.20363	200.980		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			274.47000	0.27447	271.820		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			6.14193	112.36966	6.14212	112.36864		5.77	139,450,748.06	1,241	2,180.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,559.73000	5.55973	5,560.750	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			6.19421	109.90744	6.19476	109.90463		5.99	685,932,333.04	6,241	9,515.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,518.35000	5.51835	5,518.790	6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			98.78000	0.09878	96.410	6.31	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.24179	111.23142	6.25378	111.17250		6.11	0.00	0	21.00

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	Call			2,021.83000	2.02183	2,047.580	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,844.09000	1.84409	1,810.920	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,047.67000	2.04767	2,073.660	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,820.92000	1.82092	1,787.990	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,073.69000	2.07369	2,099.920	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,797.96000	1.79796	1,765.270	6.13	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.38241	110.09284	6.38317	110.08943		6.59	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			0.00000	0.00000	2,734.760	6.56	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			373.52000	0.37352	3,104.870	6.56	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			0.00000	0.00000	2,756.700	6.56	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Put			328.52000	0.32852	3,081.810	6.56	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Call			0.00000	0.00000	4,506.580	6.72	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Put			0.00000	0.00000	1,781.980	6.72	320,756.40	180	180.00
R204	On	07/11/2013	Bond Future	6.29	Call			0.00000	0.00000	2,712.910	6.56	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			418.54000	0.41854	3,128.040	6.56	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.08790	105.06417	5.08613	105.06624		0.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			20.60000	0.02060	13.820	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			62.72000	0.06272	58.010	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.03965	102.76524	5.03919	102.76566		0.69	0.00	0	1,120.00
R206	On	07/02/2013	Bond Future	4.76	Call			112.37000	0.11237	111.280	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			366.07000	0.36607	365.400	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.97495	104.00315	5.05152	103.95090		0.55	0.00	0	11.00
R206	On	02/05/2013	Bond Future	3.39	Call			20.00000	0.02000	23.230	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,164.29000	1.16429	1,115.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			20.43000	0.02043	23.720	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.40	Put			1,157.77000	1.15777	1,108.810	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			20.87000	0.02087	24.220	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,151.26000	1.15126	1,102.360	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.48191	102.94101	4.48196	102.94101		0.18	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			0.00000	0.00000	399.120	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			32.59000	0.03259	431.710	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			0.00000	0.00000	399.990	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			30.80000	0.03080	430.790	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			0.00000	0.00000	398.250	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			34.39000	0.03439	432.640	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.48226	106.58948	6.48257	106.58767		7.06	71,947,899.00	675	1,600.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,161.34000	6.16134	6,163.150	7.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.48	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.54330	104.43736	6.54393	104.43382		7.38	70,495,218.00	675	5,581.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,185.33000	6.18533	6,185.840	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			131.90000	0.13190	128.870	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.60077	105.69540	6.61124	105.63832		7.56	211,390.80	2	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,835.95000	1.83595	1,855.400	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,774.38000	2.77438	2,736.750	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,860.01000	1.86001	1,879.670	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,743.35000	2.74335	2,705.930	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,884.27000	1.88427	1,904.130	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,712.56000	2.71256	2,675.340	7.55	0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.75712	104.80524	6.75793	104.80115			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			293.43000	0.29343	289.340		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			242.71000	0.24271	238.620		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			344.19000	0.34419	340.100		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/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			6.69244	101.04243	6.68281	101.10372		8.75	87,300,659.52	864	8,377.00
R208	On	01/11/2012	Bond Future	6.81	Call			875.03000	0.87503	788.330		0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			69.32000	0.06932	43.910		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,039.31000	5.03931	4,978.020		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000		0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,224.33000	6.22433	6,163.040		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.75653	102.45233	6.74673	102.51289		8.60	602,522,152.73	5,881	15,983.00
R208	On	07/02/2013	Bond Future	6.00	Call			363.92000	0.36392	349.220		0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,114.54000	5.11454	5,160.400		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,359.51000	6.35951	6,300.570		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			217.26000	0.21726	218.880		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,916.97000	11.91697	11,856.360		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			6.91000	0.00691	6.860		0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.81295	100.29362	6.81132	100.30343		9.17	0.00	0	47.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,131.70000	2.13170	2,120.300		0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,169.54000	3.16954	3,167.950		0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,158.24000	2.15824	2,146.790		0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,135.13000	3.13513	3,133.490		0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,184.98000	2.18498	2,173.490		0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,100.98000	3.10098	3,099.300		0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.96696	99.55126	6.95591	99.61376		10.08	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Call			0.00000	0.00000	5,709.120	10.27	0.00	0	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	7.50	Put			0.00000	0.00000	2,751.130	10.27	632,759.90	230	230.00
R208	On	07/11/2013	Bond Future	6.79	Call			0.00000	0.00000	3,561.990	10.03	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			944.25000	0.94425	4,568.740	10.03	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			0.00000	0.00000	3,588.060	10.03	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			887.02000	0.88702	4,537.580	10.03	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			0.00000	0.00000	3,614.240	10.03	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			829.84000	0.82984	4,506.580	10.03	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			8.52828	77.69557	8.57404	77.32057		17.99	51,356,771.77	661	1,116.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,282.62000	3.28262	3,655.820	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			1.85000	0.00185	0.050	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.61202	78.77972	8.65933	78.39825		16.45	52,073,394.92	661	11,228.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,603.43000	2.60343	2,786.240	16.51	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,839.57000	2.83957	2,640.910	16.51	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,437.87000	3.43787	3,656.240	16.61	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,086.29000	2.08629	1,923.190	16.61	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,534.62000	4.53462	4,790.940	16.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,420.68000	1.42068	1,295.530	16.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.68486	76.58714	8.73838	76.16177		20.09	0.00	0	33.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,055.63000	2.05563	2,182.870	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			8,181.06000	8.18106	7,882.930	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,006.52000	2.00652	2,131.460	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,310.86000	8.31086	8,010.430	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,030.98000	2.03098	2,157.060	19.87	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
R209	On	02/05/2013	Bond Future	8.00	Put			8,245.79000	8.24579	7,946.500	19.87	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.86400	75.46873	8.91557	75.07219		23.19	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			0.00000	0.00000	6,831.020	23.11	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			815.32000	0.81532	7,249.800	23.11	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Call			0.00000	0.00000	9,504.740	23.53	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Put			0.00000	0.00000	4,836.160	23.53	870,508.80	180	180.00
R209	On	07/11/2013	Bond Future	8.79	Call			0.00000	0.00000	6,759.560	23.11	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			971.36000	0.97136	7,334.380	23.11	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			0.00000	0.00000	6,795.250	23.11	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			893.28000	0.89328	7,291.990	23.11	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			158.71348	158.71348	158.71695	158.71695			314,570,117.36	1,982	52.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,726.95000	13.72695	13,723.480		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			13,716.95000	13.71695	13,713.480		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			13,706.95000	13.70695	13,703.480		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			160.99293	160.99293	160.99617	160.99617			199,309,247.34	1,238	1,212.00
R210	On	07/02/2013	Bond Future	156.99	Call			4,006.17000	4.00617	4,002.930		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			3,996.17000	3.99617	3,992.930		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/02/2013	Bond Future	157.01	Call			3,986.17000	3.98617	3,982.930		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			123.78629	123.78629	123.79352	123.79352			87,021,761.87	703	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,803.52000	1.80352	1,796.290		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			1,793.52000	1.79352	1,786.290		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			1,783.52000	1.78352	1,776.290		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			124.14189	124.14189	124.14911	124.14911			87,271,748.67	703	703.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,159.11000	1.15911	1,151.890		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			1,149.11000	1.14911	1,141.890		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			1,139.11000	1.13911	1,131.890		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	02/05/2013	Bond Future			125.71029	125.71029	125.71774	125.71774			0.00	0	3.00
R211	On	02/05/2013	Bond Future	125.69	Call			27.74000	0.02774	20.290		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Call			17.74000	0.01774	10.290		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Call			7.74000	0.00774	0.290		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	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			129.22074	129.22074	129.22530	129.22530			0.00	0	101.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,235.30000	7.23530	7,230.740		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			7,225.30000	7.22530	7,220.740		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			7,215.30000	7.21530	7,210.740		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			129.51547	129.51547	129.52005	129.52005			33,674,022.20	260	3,064.00
R212	On	07/02/2013	Bond Future	128.99	Call			530.05000	0.53005	525.470		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			520.05000	0.52005	515.470		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			510.05000	0.51005	505.470		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			8.32348	88.94919	8.35926	88.64709		13.95	44,118,798.24	496	6,058.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.00000	0.00000	0.000	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,359.74000	5.35974	5,057.640	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,678.17000	3.67817	3,980.110	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			0.16000	0.00016	0.000	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.41247	90.19034	8.44958	89.88264		15.65	83,877,016.20	930	1,390.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,098.32000	5.09832	5,303.790	15.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,487.76000	1.48776	1,385.530	15.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.48679	87.74269	8.53041	87.38648		16.96	0.00	0	5.00
R213	On	02/05/2013	Bond Future	7.84	Call			1,966.99000	1.96699	2,070.250	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,866.54000	7.86654	7,613.590	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			1,992.32000	1.99232	2,096.580	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,802.30000	7.80230	7,550.350	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,017.85000	2.01785	2,123.130	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,738.38000	7.73838	7,487.450	16.73	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.67524	86.52743	8.71586	86.20743			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			997.23000	0.99723	677.230		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2013	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			917.37000	0.91737	597.370		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			837.63000	0.83763	517.630		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/R1On		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			8.56327	79.33567	8.60402	78.98451			0.00	0	14.00
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			5,584.14000	5.58414	5,232.980		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			5,487.95000	5.48795	5,136.790		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			5,391.94000	5.39194	5,040.780		0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.64662	80.44270	8.68879	80.08536			0.00	0	1,714.00
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			841.49000	0.84149	484.150		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			755.61000	0.75561	398.270		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			669.90000	0.66990	312.560		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			1.38820	1.38820	1.39590	1.39590		15.22	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			643.11860	0.06431	576.700	14.13	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			84.11860	0.00841	94.700	14.13	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.39640	1.39640	1.40370	1.40370		15.65	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			1,253.46990	0.12535	1,186.239	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			116.46990	0.01165	122.239	14.43	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			1,174.50870	0.11745	1,108.569	14.48	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			137.50870	0.01375	144.569	14.48	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			1,098.15110	0.10982	1,033.655	14.53	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			161.15110	0.01612	169.655	14.53	0.00	0	0.00
Total for Derivatives :											8,208,023,987.10	64,984	1 514 418.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.19948	12.23689	100.19948	12.20686			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		111.91291	23.00215	111.91291	22.94665			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.28788	9.42667	100.28788	9.40353			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		107.66087	9.86573	107.66087	9.84228		21,101,530,520,000.00		196,000,000	46,000,000.00
AB06	On	27/03/2015	Spot Bond		103.39172	20.97635	103.39172	20.92812			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond		104.36845	39.18568	104.36845	39.09488			0.00	0	9,403,700.00
AB08	On	03/05/2017	Spot Bond		101.36321	10.44046	101.36321	10.41486			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		113.91613	15.69919	113.91613	15.66078			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.27783	59.89151	100.27783	59.74446			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond		211.62296	55.32797	211.62296	55.15640			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond		129.44081	23.90543	129.44081	23.83768			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond		262.36064	4.12864	262.36064	4.10978			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.84946	22.59799	100.84946	22.54283			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.44837	41.11936	100.44837	41.01825			0.00	0	0.00
ABFN06	On	17/03/2016			100.42180	12.75946	100.42180	12.72809			0.00	0	0.00
ABFN07	On	17/03/2018			100.43468	8.22406	100.43468	8.20383			0.00	0	0.00
ABFN08	On	17/03/2020			100.45423	7.76622	100.45423	7.74712			0.00	0	0.00
ABFN09	On	17/03/2026			100.46712	7.83168	100.46712	7.81242			0.00	0	0.00
ABL10A	On	15/03/2015			111.10270	22.70522	111.10270	22.64987			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	22.06808	103.51808	22.01234		124,221,696,000.00		1,200,000	300,000.00
ABL11A	On	29/09/2014			105.34380	27.89575	105.34380	27.83061			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	28.65192	101.94970	28.58052		163,119,520,000.00		1,600,000	400,000.00
ABL12B	On	08/03/2015			101.07971	22.44246	101.07971	22.38697			0.00	0	0.00
ABL13	On	11/10/2016			99.99989	11.42036	99.99989	11.39269			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	10.59070	100.00000	10.51121			0.00	0	0.00
ABL15	On	09/10/2017			100.00000	2.64767	100.00000	2.62780			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	81.06109	103.66357	80.88529			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	54.78778	107.24687	54.65798			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			102.43496	60.70065	102.43496	60.54876		163,895,936,000.00		1,600,000	0.00
ABL9	On	19/02/2013			100.00000	97.70519	100.00000	97.45208			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	97.68271	100.00000	97.50890			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On	15/02/2013			100.85053	95.90684	100.85053	95.41863			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	55.39347	211.08307	55.22193			0.00	0	2,200,000.00
ABLI02	On	08/05/2014			133.30786	31.01617	133.30786	30.92770			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	17.41892	119.08892	17.37262			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.49563	109.87287	7.47692			0.00	0	0.00
ABLS2A	On	13/07/2016			118.65286	20.12535	118.65286	20.07447			0.00	0	0.00
ABLS2B	On	13/07/2016			99.88052	15.23835	99.88052	15.20147			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	11.26620	100.32050	11.23882			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.74880	100.26386	10.72240			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.85331	100.35503	13.80945			0.00	0	0.00
ABLSI1	On	29/06/2019			104.30633	6.18798	104.30633	6.17331			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	22.50694	100.00000	22.38718			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.83243	158.84518	2.82313			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	12.05476	152.12037	12.01658			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	4.14829	164.13952	4.13440			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	96.81621	141.35498	96.55445			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.71954	161.61787	2.71049			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	55.33632	211.55410	55.16475			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			211.63281	55.32678	211.63281	55.15521			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.27791	69.59203	6.26886			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.27791	69.59203	6.26886			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	93.79902	100.66669	93.56010			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.49678	84.61000	10.47916			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.97740	93.01000	15.94864			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.18743	100.38164	11.15993			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.15279	95.94000	14.12674			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.56634	100.00000	26.51593			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.26110	94.42000	13.23670			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.40995	95.33000	12.38689			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.40845	89.17000	26.36160			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.45899	92.44000	24.41431			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.26549	100.10161	9.23654			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.11136	99.93416	9.08293			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.94382	90.18000	23.90087			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.94555	122.92857	19.90816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On	09/09/2015	Spot Bond			111.67000	17.62721	111.67000	17.60581			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.27134	97.51000	20.23283			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.90233	95.63000	19.86505			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.20813	97.02000	19.17178			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.69659	100.23447	9.66592			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.78240	119.76186	18.73378			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.54049	94.20000	67.41779			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.17235	99.90991	9.13204			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.43827	94.15000	17.40598			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.25254	94.84000	16.22228			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.65917	99.13676	2.64682			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.99719	143.60519	1.99127			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.78335	186.40405	2.76349			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.93833	100.00000	12.91358			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.68100	111.64771	10.65486			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	18.34943	108.15845	18.30566			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.50143	102.54996	11.47544			0.00	0	5,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			94.96915	10.36239	94.96915	10.34017			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.56988	108.39757	14.53506			0.00	0	10,000,000.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	30.22170	122.68013	30.14036			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.12975	4.00000	120.10706			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.08992	266.98405	4.07101			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.86808	120.37770	4.85524			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.17240	121.95151	3.16394			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	54.71649	99.40204	54.58465			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	89.71866	100.37243	89.50071			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	60.55482	100.40649	60.40598			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.80265	100.00000	19.75468			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	64.11817	100.91878	63.95984			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	83.80885	99.79614	83.62210			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	64.11817	100.91878	63.95984			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	66.98427	101.24381	66.82020			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	72.64788	107.32702	72.47846			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	21.29998	108.29483	21.24913			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.85615	101.29798	19.80749			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	20.11797	101.33324	20.06865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On	20/08/2015	Spot Bond			101.83296	23.82386	101.83296	23.76520			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	60.32392	100.38145	60.17567			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	60.29243	100.37804	60.14427			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	19.59423	101.26271	19.54622			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.80540	53.29666	7.79627			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	81.93868	100.00000	81.75819			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	81.93868	100.00000	81.75819			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	44.30781	100.96976	44.19955			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	40.94916	100.25039	40.84973			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	81.61501	100.00000	81.61501			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	60.71227	100.42346	60.56301			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.19767	100.44432	17.15539			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	18.02598	100.49129	17.98165			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.82825	100.42335	16.78688			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	17.07788	100.43752	17.03588			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.44375	17.18769	100.44375	17.14543			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.29008	101.50954	11.26492			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.29008	101.50954	11.26492			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.34868	101.51908	11.32339			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.45270	100.41204	13.41963			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.34868	101.51908	11.32339			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.23148	101.49999	11.20646			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.66771	78.26156	32.61615			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.46694	100.40403	21.41417			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	89.76890	100.37805	89.55134		401,512,200,000.00	4,000,000	1,000,000.00	
ACL091	On	20/12/2013	Spot Bond			100.39793	41.37129	100.39793	41.26961			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.17745	100.28977	13.14510			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.37129	100.39793	41.26961			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	89.76890	100.37805	89.55134			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.54428	100.42907	8.52327			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.53805	100.44304	8.51706			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.55002	100.44869	8.52899			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.32954	100.43737	8.30905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.36953	41.00826	100.36953	40.90749			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.76924	100.41205	8.74769			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	83.93327	99.88150	83.74399			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	57.25698	99.98291	57.11829			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	83.93327	99.88150	83.74399			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.44299	108.24656	10.41553			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	41.11716	100.37811	41.01611			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.93240	104.10799	42.83473			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	37.00630	101.33364	36.91558			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.37267	101.54682	7.35456			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.32079	102.38458	7.30267			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.07644	100.00000	8.06112			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.40658	101.42788	37.31480			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.56188	100.00000	4.55178			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.34406	100.00000	4.33433			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.42600	71.11496	12.40773			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.41916	132.65083	2.41236			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.51260	132.65812	2.50554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.42332	8.09373	100.42332	8.07384			0.00	0	0.00
ACL130	On	18/08/2014			100.93790	31.10008	100.93790	31.02410			0.00	0	0.00
ACL131	On	18/08/2014			100.93790	31.10008	100.93790	31.02410			0.00	0	0.00
ACL132	On	27/01/2014			101.42788	37.40658	101.42788	37.31480			0.00	0	0.00
ACL133	On	26/08/2014			100.82870	30.65470	100.82870	30.57988			0.00	0	0.00
ACL134	On	20/09/2014			100.40912	29.33515	100.40912	29.26305			0.00	0	0.00
ACL135	On	20/09/2014			100.40572	29.28371	100.40572	29.21174			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.85809	101.67963	7.83855			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.85565	100.74141	11.82641			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.84715	101.67956	7.82764			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.99995	102.34980	10.97527			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	89.94082	100.42347	89.72277			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	11.05048	102.41855	11.02568			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	21.50421	100.57096	21.45128			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.67019	100.76241	10.64388			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	10.04020	100.26297	10.01556			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	8.11215	100.42504	8.09221			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	49.08550	101.60514	48.96356			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014	Spot Bond			100.61305	40.83486	100.61305	40.75267			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	40.71783	100.35023	40.63607			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.92768	100.41612	9.90773			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.53566	101.07263	43.42917			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.54562	100.37072	20.50436			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.38848	100.36105	20.34753			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.69351	100.37982	20.65195			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.90659	100.41498	9.88669			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.53749	100.39511	9.51833			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.57336	100.37243	20.53204			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.67503	100.37868	20.63351			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.92348	100.58046	10.90604			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.46563	100.38479	16.43256			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.61958	100.37527	20.57817			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	31.09137	100.52552	31.01487			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.36506	100.96473	20.31475			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.88097	100.34943	40.78054			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.83299	109.48099	9.81628			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.41322	9.32025	100.41322	9.29733			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.60302	103.04527	3.59693			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	21.03306	100.37811	20.98138			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	97.51676	100.00000	97.26925			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	16.04914	100.37910	16.00971			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.24562	100.39881	9.22291			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.29770	100.41280	8.27730			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.74773	100.38479	7.72869			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	97.56553	100.00000	97.31790			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	60.77841	100.37751	60.58594			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	31.26528	100.41000	31.16625			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	97.17080	100.00000	96.92417			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	18.36854	100.39600	18.31036			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.53336	100.42679	11.49682			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.88624	100.39881	10.85177			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.94510	100.41560	9.91360			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	11.09335	100.40776	11.05821			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.49811	101.11287	9.46785			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186	On	20/09/2016			100.39293	4.14514	100.39293	4.13201			0.00	0	0.00
ACL187	On	20/09/2020			100.41672	0.12959	100.41672	0.12918			0.00	0	0.00
ACL188	On	20/09/2020			100.42399	0.12953	100.42399	0.12912			0.00	0	0.00
ACL189	On	20/09/2013			100.31940	53.61481	100.31940	53.37318			0.00	0	0.00
ACL190	On	20/09/2013			100.32262	53.61393	100.32262	53.37230			0.00	0	0.00
ACL191	On	20/09/2015			100.00000	9.80567	100.00000	9.74562			0.00	0	0.00
ACL192	On	20/12/2015			100.00000	6.53711	100.00000	6.49708			0.00	0	0.00
ACL193	On	20/09/2022			100.00000	0.03312	100.00000	0.03291			0.00	0	0.00
ACL194	On	20/09/2022			100.00000	0.03312	100.00000	0.03291			0.00	0	0.00
ACL195	On	20/06/2017			100.00000	1.87033	100.00000	1.85752			0.00	0	0.00
ACL196	On	20/12/2017			100.00000	1.23254	100.00000	1.22380			0.00	0	0.00
ACL197	On	20/06/2017			100.00000	1.82599	100.00000	1.81258			0.00	0	0.00
ADB01S	On	14/12/2012			103.90964	93.35750	103.90964	93.12071			0.00	0	0.00
ADB02S	On	14/12/2012			103.89068	93.33253	103.89068	93.09583			0.00	0	0.00
ADB03S	On	09/04/2013			102.86773	72.48716	102.86773	72.34609			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.70761	100.00000	2.70105			0.00	0	0.00
AHF1A1	On	21/11/2014			100.89131	22.39617	100.89131	22.34149			0.00	0	0.00
AHF1B1	On	21/11/2014			100.99451	23.13649	100.99451	23.07994			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014			101.06323	23.62960	101.06323	23.57181			0.00	0	0.00
AHF2A1	On	18/10/2015			100.00000	19.65667	100.00000	19.50913			0.00	0	0.00
AHF2B1	On	18/10/2015			100.00000	20.77001	100.00000	20.61411			0.00	0	0.00
AHF2C1	On	18/10/2015			100.00000	22.25446	100.00000	22.08743			0.00	0	0.00
AIR01	On	15/03/2019			104.59347	9.60412	104.59347	9.58182			0.00	0	5,500,000.00
AIR02	On	30/04/2023			122.89930	9.58296	122.89930	9.55777			0.00	0	1,400,000.00
AIR02U	On	05/10/2014			100.00000	30.50167	100.00000	30.42779			0.00	0	0.00
AIR03	On	09/03/2016			113.22249	15.43803	113.22249	15.39982			0.00	0	9,800,000.00
AIR03U	On	26/10/2014			100.00000	29.19115	100.00000	29.12043			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	11.77225	100.00000	11.74606			0.00	0	0.00
AIRL01	On	30/04/2028			151.06546	3.19432	151.06546	3.18419			0.00	0	0.00
AIRL02	On	18/02/2014			125.57279	32.46472	125.57279	32.37886			0.00	0	0.00
ANG01	On	14/01/2013			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ANG02	On	11/10/2013			100.00000	41.41602	100.00000	41.10516			0.00	0	0.00
BAW10	On	01/10/2016			100.26923	10.66506	100.26923	10.63916			0.00	0	70,000,000.00
BAW11	On	01/10/2018			108.77896	10.25948	108.77896	10.23503			0.00	0	0.00
BAW12	On	17/04/2015			99.90066	19.84110	99.90066	19.77920			0.00	0	0.00
BAW13	On	17/04/2017			99.89602	9.31159	99.89602	9.28254			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.88527	100.00000	39.76075			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.78915	112.73330	17.74551			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.68418	100.19041	9.66067		2,504,760,250,000.00		25,000,000	12,500,000.00
BAW4	On	15/09/2013	Spot Bond			100.45105	61.18181	100.45105	61.03136			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	53.92620	102.32887	53.80323			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.45169	100.17231	28.38266		320,551,392,000.00		3,200,000	400,000.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.47399	103.90134	27.41090			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.19092	108.14051	11.16438			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.98274	101.25961	45.87009			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.69456	104.66313	17.64990			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	60.57740	100.27024	60.43029			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	20.02909	102.35861	19.97955			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	20.01976	102.28416	19.97027			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	14.02818	100.27011	13.99412			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	17.06107	102.23278	17.01892			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	13.08578	103.79822	13.05300			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	16.20653	100.27685	16.16717			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	16.20653	100.27685	16.16717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On	31/03/2016	Spot Bond			100.27691	16.20651	100.27691	16.16716			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.86899	101.50925	16.82758			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.72237	102.45999	17.67849			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			102.35861	20.02909	102.35861	19.97955			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			102.86494	15.28063	102.86494	15.24266			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			102.39307	11.75518	102.39307	11.72609			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.26206	13.71685	100.26206	13.68355			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.25556	12.48329	100.25556	12.45299			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.25556	12.48329	100.25556	12.45299			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.24109	30.32004	100.24109	30.24643			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.18420	87.63085	100.18420	87.42579			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	18.61431	100.00000	18.56922		1,866,589,800,000.00	18,665,898	9,332,949.00	
BAYA23	On	30/06/2017	Spot Bond			100.92479	14.84169	100.92479	14.79498			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.32752	15.66543	100.32752	15.61638			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			99.23300	13.47617	99.23300	13.43438			0.00	0	0.00
BAYA26	On	30/09/2017	Spot Bond			99.11456	1.76528	99.11456	1.75981			0.00	0	0.00
BAYA27	On	30/09/2017	Spot Bond			100.00000	1.99991	100.00000	1.99102			0.00	0	0.00
BAYA28	On	30/09/2013	Spot Bond			100.18154	51.20432	100.18154	50.97634			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On	31/12/2015			100.00000	6.58081	100.00000	6.54874			0.00	0	0.00
BAYB02	On	31/03/2016			104.64060	20.66389	104.64060	20.61176			0.00	0	0.00
BAYB03	On	31/12/2016			103.89800	17.88714	103.89800	17.84230			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.96771	102.66503	16.92562			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	16.31840	100.33517	16.26730			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.58925	100.00000	5.57867			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	20.24746	100.00000	20.19841			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.42746	100.00000	18.38282			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.37498	100.00000	11.34742			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.37498	100.00000	11.34742			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.75289	100.00000	13.71957			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.91664	100.00000	11.88777			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	82.66385	100.44416	82.28844			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	31.27557	100.27701	31.19879			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.47058	100.28373	19.42278			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP64U	On	24/01/2013			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018	Spot Bond			165.86185	2.71115	165.86185	2.70227			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			134.98268	8.38624	134.98268	8.36663			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.59173	135.23863	9.56927			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.51646	98.54987	8.49773			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	33.27081	101.43384	33.18917			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	58.94739	100.16538	58.80437			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	44.69988	101.00289	44.59062			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	44.26594	100.89815	44.15785			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	58.72791	102.94694	58.58190			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	54.05988	101.21182	53.92750			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	87.66984	100.25001	87.46457			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	8.07369	100.66600	8.05380			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	29.03080	100.38899	28.95945			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	26.89227	100.00000	26.80831			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	63.11028	100.00000	62.97136			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			101.42461	9.82566	101.42461	9.80155		6,592,599,650,000.00	65,000,000	65,000,000.00	
BG22A2	On	21/07/2016	Spot Bond			101.43555	9.87299	101.43555	9.84876		15,316,768,050,000.00	151,000,000	151,000,000.00	
BG22A3	On	21/07/2016	Spot Bond			101.46836	10.01495	101.46836	9.99036		26,077,368,520,000.00	257,000,000	257,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			101.57774	10.48757	101.57774	10.46180			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	10.95932	101.68711	10.93237			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.27569	101.99310	12.24541			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.39742	101.25226	9.37440			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	9.72289	101.32200	9.69906		19,251,180,000,000.00	190,000,000	190,000,000.00	
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.86225	101.35188	9.83807			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	9.90869	101.36184	9.88439			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	10.46535	101.48134	10.43966			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	11.20578	101.64062	11.17823			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	3.54413	100.00000	3.53555			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	3.54413	100.00000	3.53555			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.32040	100.41538	9.29750			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.91803	100.45116	9.89364			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	10.08095	100.46091	10.05616			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.66391	105.04449	11.63674			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.56959	100.49015	10.54360			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.61163	100.54199	10.58551			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	2.53307	100.00000	2.52687			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	2.53307	100.00000	2.52687			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				109.02542	31.09259	109.02542	31.01915		436,101,680,000.00		4,000,000	6,900,000.00
BIDC24	On 27/11/2012	Spot Bond				99.33557	93.62962	99.33557	93.39165			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond				98.45450	81.52748	98.45450	81.34859			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond				95.58562	60.54746	95.58562	60.43629			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond				100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond				100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond				100.78103	12.75003	100.78103	12.71893			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	7.55017	100.00000	7.53188			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.94045	7.90551	100.94045	7.88619			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.78378	12.77192	100.78378	12.74076			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.82929	13.13295	100.82929	13.10090			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.91196	13.78883	100.91196	13.75516			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				101.25521	16.51408	101.25521	16.47363			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				101.82396	15.37243	101.82396	15.33459			0.00	0	0.00
BMWFO3On	15/06/2013	Spot Bond				100.43475	61.04951	100.43475	60.89942			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond				100.66283	58.84614	100.66283	58.70274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On	07/12/2012	Spot Bond			102.16271	93.93066	102.16271	93.69181			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	41.64750	100.41213	41.51558			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.77640	100.00000	8.75514			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	81.47988	101.68827	101.90983			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	24.96423	117.90266	31.38508			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	13.08593	125.14109	20.08283			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	11.98128	102.03851	11.95172			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.82562	101.32226	30.75006			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.40382	111.35530	13.37162			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.88752	105.54647	12.85738			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.44667	101.86680	11.41849			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.85520	106.76252	13.82302			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.62181	100.85304	17.56639			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.81544	107.65219	14.78080			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.44259	101.28817	0.44063			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.83684	101.82280	20.75747			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	8.83883	100.00000	12.49999		80,000,000,000,000.00	800,000,000	700,000,000.00	
CCT01	On	23/06/2023	Spot Bond			122.47945	14.48863	122.47945	14.45086			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			118.42047	14.10826	118.42047	14.07245			236,840,940,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.76182	117.20315	10.73443			17,346,066,200,000.00	148,000,000	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	14.02741	100.88420	13.99278			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	17.01519	104.14474	16.98720			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	98.53875	101.65048	98.27876			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	31.13876	102.86721	31.06140			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.01302	103.30382	21.95812			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	98.45546	101.25944	98.19253			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.94174	100.80383	17.88471			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	89.60341	100.33426	89.38633			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	90.65301	100.61895	90.43232			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.43662	100.74860	33.35419			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	60.58106	100.40933	60.43215			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	60.58106	100.40933	60.43215			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.40933	60.58106	100.40933	60.43215			0.00	0	0.00
CLN116	On	31/08/2013			100.91360	64.09123	100.91360	63.93297			0.00	0	0.00
CLN117	On	20/06/2013			100.41216	60.60730	100.41216	60.45832			0.00	0	0.00
CLN118	On	20/06/2013			100.38376	60.34490	100.38376	60.19661			0.00	0	0.00
CLN120	On	20/06/2013			100.36102	60.13496	100.36102	59.98721			0.00	0	0.00
CLN123	On	23/05/2013			100.95747	64.65603	100.95747	64.49806			0.00	0	0.00
CLN126	On	20/08/2015			101.78237	23.44906	101.78237	23.39135			0.00	0	0.00
CLN127	On	01/07/2013			100.19516	59.00400	100.19516	58.86081			0.00	0	0.00
CLN130	On	20/08/2015			101.76269	23.30324	101.76269	23.24590			0.00	0	0.00
CLN132	On	20/09/2013			100.38372	60.34492	100.38372	60.19662			0.00	0	0.00
CLN133	On	20/09/2013			100.36383	60.16122	100.36383	60.01339			0.00	0	0.00
CLN134	On	20/08/2015			101.86667	24.07360	101.86667	24.01431			0.00	0	0.00
CLN135	On	22/08/2013			100.97002	64.78191	100.97002	64.62362			0.00	0	0.00
CLN136	On	22/08/2013			100.92517	64.60297	100.92517	64.44517			0.00	0	0.00
CLN138	On	31/08/2013			101.01305	64.57429	101.01305	64.41470			0.00	0	0.00
CLN140	On	20/06/2013			100.41784	60.65978	100.41784	60.51067			0.00	0	0.00
CLN141	On	20/06/2013			100.39797	60.47611	100.39797	60.32746			0.00	0	0.00
CLN143	On	20/09/2013			100.40359	60.52860	100.40359	60.37983			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145 On	20/09/2013	Spot Bond			104.39421	56.22349	104.39421	56.09318			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	72.73273	101.82300	72.59484			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	54.28274	102.79173	54.15850			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	66.31173	101.32621	66.14918			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	95.66334	100.86778	95.41541			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	43.00393	100.52565	42.89812			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.34257	101.34356	42.23761			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.34257	101.34356	42.23761			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	83.99243	99.85161	83.80476			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.96889	101.22270	23.91019			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.57464	100.00000	17.53161			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.38165	100.00000	17.33908			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.42338	13.65970	100.42338	13.62612			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.25398	100.00000	41.15404			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.54792	100.00000	95.30230			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	87.48770	100.50974	87.28239			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	87.59831	100.82702	87.39219			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	87.53820	100.54079	87.33272			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	87.54382	100.49424	87.33841			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.32294	100.00000	40.22526			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	13.09037	100.39213	13.05820			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66789	100.00000	66.66788			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66789	100.00000	66.66788			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.69295	100.60029	13.65923			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.07726	102.77141	13.04782			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.69295	100.60029	13.65923			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.63036	100.01323	10.60460			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.50556	100.90290	35.41790			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	37.07343	100.91909	36.98189			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.82192	106.57524	6.80611			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			99.04734	14.90648	99.04734	14.87067			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.26429	106.47706	3.25643			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.45433	100.91984	13.42400			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	37.05525	101.01820	36.96367			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.69295	100.60029	13.65923			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.69295	100.60029	13.65923			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.70924	106.09892	3.70022			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.89242	106.04227	6.87568			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.92382	100.61212	13.88953			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	89.05114	100.32240	88.83700			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	89.80459	100.39517	89.58639			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	61.20021	100.47626	61.04968			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.66392	100.57686	43.55643			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.29093	99.98364	27.22483			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.36587	99.98339	27.29958			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.90406	103.62392	11.87679			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.56025	99.99988	27.49348			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.47688	99.99989	27.41032			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			99.79173	10.56147	99.79173	10.53593			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.56007	99.80002	10.53454			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.91130	103.81175	11.88397			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.91130	103.81175	11.88397			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.40862	104.34821	35.31854			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	36.02539	107.51178	35.93128			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.15200	107.00303	14.11890			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.55662	100.43472	10.53067			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.47980	100.48341	11.45157			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	60.83008	100.44030	60.68051			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	60.85121	100.44323	60.70159			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.14692	99.90043	20.09817			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.14692	99.90043	20.09817			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	38.73277	100.94701	38.65458			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	80.87393	101.15359	99.72588			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	84.13907	99.83657	83.95110			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	84.13907	99.83657	83.95110			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.15190	100.64882	13.12543			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			101.05242	10.38518	101.05242	10.35978			0.00	0	0.00
CLN238	On	15/02/2013			100.93369	97.98742	100.93369	97.72860			0.00	0	0.00
CLN239	On	20/03/2017			100.44136	10.39679	100.44136	10.37590			0.00	0	0.00
CLN240	On	24/02/2015			100.86994	22.37153	100.86994	22.31691			0.00	0	0.00
CLN241	On	24/02/2017			100.93114	10.66871	100.93114	10.64265			0.00	0	0.00
CLN242	On	24/02/2019			101.19905	11.31398	101.19905	11.28883			0.00	0	0.00
CLN243	On	24/02/2019			101.19905	11.31398	101.19905	11.28883			0.00	0	0.00
CLN244	On	25/02/2015			100.81644	22.33273	100.81644	22.27824			0.00	0	0.00
CLN245	On	25/02/2015			100.81889	22.35239	100.81889	22.29784			0.00	0	0.00
CLN246	On	24/02/2017			100.84952	15.57169	100.84952	15.53368			0.00	0	0.00
CLN247	On	24/02/2017			101.47693	15.40033	101.47693	15.36253			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	21.18111	100.47537	21.12902			0.00	0	0.00
CLN249	On	24/02/2017			101.44712	15.14220	101.44712	15.10505			0.00	0	0.00
CLN250	On	26/03/2015			100.26649	20.68151	100.26649	20.63074			0.00	0	1,000,000.00
CLN251	On	26/03/2015			100.26649	20.68151	100.26649	20.63074			0.00	0	0.00
CLN252	On	26/03/2015			100.26649	20.68151	100.26649	20.63074			0.00	0	1,000,000.00
CLN253	On	26/03/2015			100.26649	20.68151	100.26649	20.63074			0.00	0	1,000,000.00
CLN254	On	26/03/2015			100.26649	20.68151	100.26649	20.63074			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.27379	20.84974	100.27379	20.79855			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.78317	100.28582	9.75915			0.00	0	1,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.78317	100.28582	9.75915			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.78317	100.28582	9.75915			0.00	0	2,000,000.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.78317	100.28582	9.75915			0.00	0	1,000,000.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.78317	100.28582	9.75915			0.00	0	2,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.83627	100.28785	9.81211			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.22378	106.98684	10.19960			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.88587	100.51194	30.80987			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.92521	100.89505	30.84969			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	83.57502	100.15533	83.32744			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	41.21665	100.39498	41.11535			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	41.21665	100.39498	41.11535			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.05384	101.37065	9.02524			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.97807	100.49989	10.95106			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.56169	101.35958	14.52600			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.60106	100.58462	12.57004			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	9.13716	100.39320	9.11471			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273 On	20/06/2017	Spot Bond			100.39040	9.08293	100.39040	9.06061			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	9.13589	100.40357	9.11344			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.87560	100.91562	8.84767			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.30133	101.06552	10.26888			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	10.27784	100.99983	10.24547			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	9.11421	100.40244	9.09180			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	19.17613	100.54373	19.12893			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.79052	100.65226	8.76261			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	17.71065	100.36006	17.65457			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	17.27069	100.24531	17.21607			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	18.00643	100.37919	17.94940			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.92151	100.44355	11.88374			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.92151	100.44355	11.88374			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.92151	100.44355	11.88374			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.92151	100.44355	11.88374			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	8.86169	101.18342	8.82235			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	11.27792	100.81012	11.22800			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	1.99326	100.17296	1.98365			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On	26/06/2017	Spot Bond			100.17296	1.99326	100.17296	1.98365			0.00	0	0.00
CLN292	On	26/06/2017	Spot Bond			100.17084	1.99339	100.17084	1.98378			0.00	0	0.00
CLN293	On	30/06/2017	Spot Bond			100.14936	1.97255	100.14936	1.96347			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.98850	100.14949	1.97880			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.97552	100.15029	1.96633			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.29128	100.00000	1.28337			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.89083	100.00000	1.88064			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.89305	100.00000	1.88270			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.84995	100.00000	1.83911			0.00	0	0.00
CLN300	On	20/12/2017	Spot Bond			100.00000	1.18401	100.00000	1.17463			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.40900	100.00000	20.36407			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.40900	100.00000	20.36407			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68843	34.94295	0.68782			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	62.22627	154.47129	62.06519			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	92.47880	100.53703	92.24648			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	92.46778	100.53241	92.23549			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	115.56711	100.00000	115.32244			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	95.16583	154.29358	94.91200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.52779	92.45675	100.52779	92.22451			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	66.54559	152.83040	66.36318			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	81.53875	101.20452	81.35899			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	81.53875	101.20452	81.35899			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.86597	156.76383	4.84851			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	71.15094	94.77223	71.02504			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	70.62578	97.02201	70.49881			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	92.46778	100.53241	92.23549			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	92.46778	100.53241	92.23549			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.94084	100.00000	14.90424			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	71.50461	101.10498	71.36970			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	7.00590	120.49629	6.98776			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	17.84148	78.86322	17.81308			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.89502	78.68249	17.86659			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.01914	11.24073	100.01914	11.21349			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.01914	11.24073	100.01914	11.21349			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.44036	11.95283	100.44036	11.92343			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.40864	10.07335	100.40864	10.04859			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.35277	100.41492	9.32978			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	57.66662	100.01997	57.48654			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.46252	100.41000	9.43926			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.85271	101.50812	8.81330			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	15.16740	109.94659	15.13074			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	69.45465	106.29178	69.32093			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.79152	106.25789	12.76177			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.73489	122.59946	14.69645			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	19.32121	112.90836	19.27401			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.70496	111.62273	10.67877			0.00	0	9,000,000.00
COJ10C On	18/01/2013	Spot Bond			100.00000	87.42040	100.00000	87.22305			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	104.07725	5.86800	104.06081			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	22.24314	100.79434	22.18887			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.35152	100.83040	10.32626			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.70290	22.14453	100.70290	22.08995			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	14.47094	101.26682	14.40664			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	93.55037	100.65651	93.30965			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	93.63799	100.45141	93.40352			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	72.71175	100.00000	72.57111			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	80.72316	100.18699	80.54469			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	74.37867	100.13300	74.23495			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	41.43751	100.21016	41.25497			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.45186	100.22082	20.36176			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	56.42215	100.19483	56.17364			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	56.96969	104.31041	56.83989			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.86493	133.09009	18.81242			0.00	0	14,300,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.55904	111.95336	10.53356		25,078,278,881,446.30	224,006,487	77,806,487.00	
DV23	On	27/02/2023	Spot Bond			110.94098	10.59515	110.94098	10.56977		42,613,167,620,812.10	384,106,645	200,506,645.00	
E170	On	01/08/2020	Spot Bond			142.91138	12.42686	142.91138	12.39050		6,602,505,756,000.00	46,200,000	23,000,000.00	
EDC01	On	04/04/2016	Spot Bond			101.79146	16.95935	101.79146	16.91762			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.78715	100.97946	24.70825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On	31/08/2015	Spot Bond			101.06163	10.36404	101.06163	10.33103			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.33132	101.11630	4.31751			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.80866	101.17092	1.80289			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.37367	126.54006	12.33957		20,246,409,600,000.00	160,000,000	40,000,000.00	
EL28	On	02/05/2028	Spot Bond			1.77000	113.54535	1.77000	113.53075		617,730,000,000.00	349,000,000	101,500,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	12.03999	111.69838	12.01098			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.91551	112.15374	10.88869			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.38425	106.65311	9.36248			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.16860	100.93077	17.12666			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	98.84039	100.81699	98.57825			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	94.68570	100.00000	94.44719			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.47614	126.47802	24.40908			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.47181	109.43400	24.41384			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.84633	107.25989	17.79980			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.97608	101.66692	9.94449			0.00	0	70,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7	On	17/11/2012	Spot Bond			101.08827	97.73359	101.08827	97.47440			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.73275	101.14823	23.67467			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	98.01469	101.26753	97.75432			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	31.51746	101.05103	31.44040			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	98.13181	101.34215	97.87094			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	32.23514	101.17066	32.15623			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	65.06146	100.93125	64.90254			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	31.02364	100.96871	30.94784			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.34529	100.99870	17.30290			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	65.07785	100.93575	64.91888			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.89455	105.94219	16.85514		13,147,425,779,000.00	124,100,000	61,950,000.00	
ES18	On	20/04/2018	Spot Bond			111.43974	9.29220	111.43974	9.26962		116,867,632,184,428.00	048,706,971	510,509,071.00	
ES23	On	25/01/2023	Spot Bond			117.73441	10.93038	117.73441	10.90291		30,305,871,666,260.70	257,408,787	290,108,787.00	
ES26	On	02/04/2026	Spot Bond			95.26383	8.80823	95.26383	8.78941		16,272,180,466,100.40	170,811,739	45,011,739.00	
ES33	On	15/09/2033	Spot Bond			9.13000	85.89596	9.17500	85.50899		846,465,554,110.00	92,712,547	567,412,547.00	
FIFB01	On	24/08/2015	Spot Bond			100.85636	20.08688	100.85636	19.99792			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	92.07044	100.35540	91.84406			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	42.36279	100.00000	42.04482			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U On	02/08/2023	Spot Bond			100.00000	10.23111	100.00000	10.20785			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond			100.00000	9.95613	100.00000	9.93354			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond			101.07344	65.75481	101.07344	65.59398		141,502,816,000.00	1,400,000		0.00
FR2B3C On	15/08/2013	Spot Bond			101.11222	65.89171	101.11222	65.73050			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			101.23627	66.32968	101.23627	66.16722			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			101.30601	66.57595	101.30601	66.41279			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			105.15565	28.44633	105.15565	28.38001			0.00	0	17,200,000.00
FRB05 On	21/12/2018	Spot Bond			103.15112	11.73214	103.15112	11.70550			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			101.02281	100.59598	101.02281	100.32060			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.55742	92.74393	100.55742	92.51090			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.49836	10.27032	100.49836	10.24506			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.49830	8.06641	100.49830	8.04657			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			101.51768	9.13684	101.51768	9.11440			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			111.84945	15.23655	111.84945	15.19961			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.44644	9.29163	100.44644	9.26877			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	46.46683	100.00000	46.36080			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			211.83970	55.30172	211.83970	55.13014			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			105.16707	61.95775	105.16707	61.81563			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.21456	121.95151	3.20598			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	4.09763	266.05149	4.07873			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.97381	145.44748	1.96789			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.15263	186.40405	3.14131			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.93965	118.97136	18.89088			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.48856	100.00000	23.43601			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.48856	100.00000	23.43601			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.44860	51.72712	3.44467			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.39991	32.59207	3.39729			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.67449	31.38364	3.67175			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	38.09686	103.71290	38.00999			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	81.91293	101.43171	81.73163			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.91765	101.42118	14.88106			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	45.10372	100.70350	45.01286			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	41.80131	100.43778	41.71730			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.55820	101.37968	14.52250			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.55820	101.37968	14.52250			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.74259	100.95684	10.71606			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			101.35502	14.34467	101.35502	14.30950			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.92393	100.49706	10.89705			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	63.90249	100.81157	63.74656			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	14.15209	100.62812	14.11724			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.51540	100.42343	9.49201			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.40406	100.46990	10.37847			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	31.43823	100.53541	31.36087			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.70521	98.00000	9.67291			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.09300	100.00000	9.05852			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.99195	100.61842	13.95749			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.38388	100.45750	10.35835			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.44082	100.56313	12.41019			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.35987	100.61014	13.32698			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.91787	100.43349	9.89349			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.19472	100.51033	11.16717			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.64538	100.67570	14.60930			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	12.05087	100.44913	12.01269			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.08001	100.00000	8.04528			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126 On	20/09/2017	Spot Bond			100.53319	14.00308	100.53319	13.95867			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.46925	100.63883	16.41698			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.78806	100.48091	12.74753			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.56371	100.51430	13.52070			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.70783	100.60627	15.65798			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.66193	100.56147	14.61543			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	16.34022	100.63331	16.28837			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	17.26904	100.67296	17.21421			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.66910	100.60461	15.61938			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.86713	100.58527	15.81680			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.75756	100.52263	13.71394			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	14.17516	100.51264	14.13021			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.67568	100.64764	16.62275			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.48215	100.63938	16.42984			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.95307	100.61676	15.90244			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.70149	100.64874	16.64847			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	14.33899	100.54761	14.29352			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.83978	100.48314	12.79908			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On	20/09/2017			100.40273	10.97686	100.40273	10.94209			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	17.43669	100.68010	17.38132			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	32.66284	100.48314	32.55932			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	21.62468	100.54650	21.55611			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.41378	101.08864	3.39758			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.82935	100.52041	9.79819			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.74026	100.44745	1.73475			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.70487	98.00000	1.69286			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.32341	100.00000	1.31597			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.32341	100.00000	1.31597			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.23981	100.00000	1.23118			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.67819	103.88434	38.58988			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.24819	101.69803	27.18117			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.47717	100.46014	17.43419			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.28052	100.45737	14.24540			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	55.56675	101.67764	55.43012			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.28555	6.90500	101.26647			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.13170	98.80765	10.10715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			113.68077	74.82955	113.68077	74.65556			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	57.28777	100.00003	57.14898			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.99216	100.38660	28.92091			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.54012	101.46163	8.51917			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.74417	109.33538	6.72821			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.43958	100.46640	12.40899			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.53479	100.47150	12.50396			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.16599	109.51236	5.15375			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.45559	111.32550	24.40551			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.73894	109.33538	4.72772			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.75803	114.09057	5.74392			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.20895	114.42023	8.19182			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	90.06333	100.45580	89.84490			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.51814	101.66489	9.49474			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.48655	100.00000	17.44373			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.95612	100.79789	16.91430			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.24045	100.69405	15.20288			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.34038	4.73000	107.31801			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.56499	90.47805	100.56499	90.25840			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.45372	100.70697	15.41563			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.91211	100.40068	9.88775			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.09344	100.46304	11.06616			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	25.03626	100.61808	24.97461			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.68101	100.54671	12.64979			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.27359	100.52525	12.24339			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	89.65068	100.34678	89.43348			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	89.63994	100.34394	89.42276			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	91.47335	100.32862	91.29132			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	91.47413	100.34043	91.29208			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	91.48130	100.34112	91.29923			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	89.62198	100.34682	89.40431			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.51799	100.44788	10.49685			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.05697	100.64235	13.03069			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.50745	100.44732	10.48633			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.84892	98.04956	23.80204			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.54102	100.67532	13.51375			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			101.43156	15.00749	101.43156	14.97066			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	53.60157	101.08680	66.98335			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	55.45846	102.04635	69.43509			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	53.65693	101.11165	67.05582			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	54.69086	104.68033	68.82937			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	55.13607	96.98334	68.34281		58,190,004,000.00	0.00	600,000	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	53.83573	101.19191	67.28992			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	54.28229	101.39248	67.87495			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	54.83009	101.63872	68.59322			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	55.17358	101.79324	69.04396			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	14.35444	137.45936	14.31186			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	62.82944	101.30769	62.67376			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	26.28454	104.00517	26.21859		291,214,476,000.00	0.00	2,800,000	200,000.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	20.32676	100.18638	20.26320			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.64385	103.41346	11.61478			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.41392	100.62484	9.38438			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.71274	101.45882	8.69135			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.51952	100.00000	11.49767			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			254.50193	4.19753	254.50193	4.17874			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	4.09956	265.81898	4.08066			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.24157	249.70910	4.22283			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.98601	117.34620	2.97852			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.86540	101.41744	6.84856			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.23607	117.54524	3.22768			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.48734	101.77641	10.46154			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.80985	100.01476	10.78365			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	54.51596	101.49749	66.24228			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.75719	101.25022	6.74063			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	41.09198	100.29734	40.99108			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.80860	90.41057	2.80269			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	87.32607	100.18030	87.11930			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	89.25034	100.00000	89.03528			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	62.83278	100.68430	62.63544			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.98665	100.00000	0.98357			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	12.01315	101.11871	11.97486			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	60.87383	100.52362	60.68082			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.43945	60.12913	100.43945	59.93861			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.62242	101.12618	8.59524			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.18014	101.07593	15.13178			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.66324	100.44759	7.63895			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.41114	100.44015	28.32112			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.70381	100.76967	17.64755			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.31581	101.24351	25.20335			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	69.05264	101.17008	68.73927			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.62780	100.00000	2.60808			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	37.83586	100.00000	37.55187			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	101.18507	2.25000	101.16454			0.00	0	10,000,000.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.82641	105.55013	28.75899			0.00	0	11,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.40791	106.51279	21.35747			0.00	0	900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.15600	104.36488	12.12784		11,897,596,320,000.00	114,000,000	57,000,000.00	
FRX17	On	15/09/2017	Spot Bond			105.51532	10.50057	105.51532	10.47601			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.33851	113.83008	10.31295		227,660,160,000.00	2,000,000	1,000,000.00	
FRX19	On	15/11/2019	Spot Bond			108.96559	11.14970	108.96559	11.13094			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.21316	117.28648	13.17988			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			102.81960	10.89238	102.81960	10.86785			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.37847	79.83345	10.35933			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.52078	100.94835	14.48490			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	20.56154	100.00000	20.40721		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.69370	100.01778	20.62908			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.67961	104.81266	11.65260			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	79.20955	100.00000	79.04555			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	85.30767	100.00000	85.11977			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	80.01435	100.00000	79.84903			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	68.18810	101.05700	68.18810			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	93.31085	100.63710	93.07140			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978		24,000,000,000,000.00	240,000,000	400,000,000	400,000,000.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	97.12635	100.81750	96.87011			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	96.57751	99.49839	96.32392			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	88.90429	99.03016	88.69036			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB89	On	25/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	66.71090	99.80110	66.71090			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	99.18767	99.64339	98.91981			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRD182	On	04/02/2013	Spot Bond			100.00000	99.99959	100.00000	99.99946			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	7.07619	100.01501	7.05905			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.96111	100.01973	8.93940			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	97.19562	100.00000	96.94118			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	97.18476	100.85290	96.92828			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.88829	97.24317	100.88829	96.98645			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	97.45343	101.01560	97.19585			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.76468	100.57078	21.71111			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.57716	101.42786	11.54875			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	15.22035	99.93193	15.18350			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	11.01966	100.43806	10.99256			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			102.01673	18.79461	102.01673	18.74826			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.35623	100.31458	11.32834			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.65787	99.88260	15.58908			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	10.17450	100.51108	10.12908			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	54.09356	105.54321	53.95604			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	54.09356	105.54321	53.95604			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	61.00017	100.00000	60.88476			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	67.44171	100.00000	67.31376			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	55.75522	101.63173	55.61819		81,305,384,000.00	0.00	800,000	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	14.84871	101.67762	14.81219			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	15.90581	105.13866	15.86552			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	54.14540	105.76786	54.00750			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	55.86297	101.68917	55.72560			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	15.15661	101.75803	15.11932			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	13.77004	117.06290	13.73166			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				106.05795	54.21230	106.05795	54.07389			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				101.79257	56.05681	101.79257	55.91884			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				101.86140	15.55195	101.86140	15.51365			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	14.14602	117.06290	14.10660			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	54.44905	107.08651	54.30885			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	56.31506	101.93042	56.17628			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	16.03434	101.98773	15.99480			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	54.73826	108.34719	54.59583			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	55.16402	110.21153	55.01828			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.70339	115.88630	10.67684		1,182,623,747,520.50		10,205,035	35,305,035.00
HWAY23On	07/12/2023	Spot Bond				272.42396	4.04597	272.42396	4.02701			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.05167	271.70682	4.03272			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.20907	101.83148	11.18403		1,262,710,352,000.00		12,400,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.19181	102.02133	11.16677			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.32606	1.15000	111.31361		1,152,300,000,000.00	002,000,000		378,600,000.00
I2038	On 31/01/2038	Spot Bond				1.92000	108.25307	1.92000	108.23872		53,760,000,000.00	28,000,000		100,000,000.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.46457	2.06000	113.44869		98,880,000,000.00	48,000,000		753,000,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.46834	95.45000	20.43080			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.50759	91.15181	100.50759	90.92738			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.56563	92.47167	100.56563	92.24046		201,131,260,000.00	2,000,000	500,000.00	
IBL11	On	12/03/2015	Spot Bond			109.26558	22.28760	109.26558	22.23400			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	91.51330	100.86049	91.28560			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	21.43081	102.46253	21.37717			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.91976	100.92206	15.88046			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	59.18638	100.23329	59.04112			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	41.82191	100.52781	41.71900			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	41.38428	100.74849	41.28225			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.71966	103.45013	38.63058			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.82481	108.14435	14.78946			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.86153	111.48026	10.83498			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.73823	102.47730	35.65709			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	38.07212	99.82217	37.98005			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.78549	100.88835	30.71033			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.64019	106.87614	24.58094			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.96456	105.97204	12.93465			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.43394	101.15611	21.38147			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			101.23137	8.90740	101.23137	8.88559			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.48702	119.59470	4.47561			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.90456	121.25275	2.89708			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.60629	100.15533	20.54187			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.61298	100.16252	9.58292			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.83078	105.78604	9.80787			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.62089	100.66354	15.57129			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	8.25135	100.43811	8.22520			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	73.03140	100.00000	72.87065			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.09260	99.89211	18.05237			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.09260	99.89211	18.05237			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.06086	100.97091	9.04075			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.85481	5.00000	102.82724			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.48971	101.37699	15.44077			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.55497	101.30327	14.50902			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.35957	112.11249	16.31961			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.37536	100.20174	21.32291			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.37536	100.20174	21.32291			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			101.14829	10.00567	101.14829	9.97412			7,282,676,880,000.00	72,000,000	36,000,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.22515	100.00000	8.20501			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	52.13230	101.89135	51.89950			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	68.57022	101.88356	68.25725			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	71.57517	101.64472	71.24545			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.85766	101.44581	22.80591			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	63.19680	100.58397	62.89462			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	70.87337	104.33728	70.71185			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	13.75348	101.67347	13.71967			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	52.27018	100.00000	52.15418			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	66.74641	99.64170	66.74640			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	98.92090	99.54183	98.65476			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	97.09031	99.44217	96.83417		795,537,360,000.00		8,000,000	4,000,000.00
IND247	On	20/11/2012	Spot Bond			99.34271	95.32971	99.34271	95.08301			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	93.63601	99.22914	93.39826			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	92.00420	99.12821	91.77488			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	90.43143	99.02750	90.21010		396,110,000,000.00		4,000,000	2,000,000.00
IND302	On	08/01/2013	Spot Bond			98.62666	84.67109	98.62666	84.47781		986,266,600,000.00		10,000,000	5,000,000.00
IND303	On	15/01/2013	Spot Bond			98.52695	83.35047	98.52695	83.16336			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	82.07296	98.42745	81.89172			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570		22,000,000,000,000.00		220,000,000	110,000,000.00
IND307	On	12/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145		20,000,000,000,000.00		200,000,000	200,000,000.00
IND308	On	19/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND312	On	19/03/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.21176	100,000.00000	0.21054			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On	06/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	47.71927	100.00000	47.61336			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	43.30895	100.00000	42.93693			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	41.22949	100.00000	40.92108			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	39.69565	100.00000	39.43266			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On	26/11/2013	Spot Bond			100.00000	38.51835	100.00000	38.28935			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	37.58660	100.00000	37.38395			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	36.83106	100.00000	36.64939			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	36.20617	100.00000	36.04160			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	68.54092	101.10218	68.29077			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	97.85200	100.97718	97.32933			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	65.46660	101.06512	65.30649			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.40282	100.29400	14.36784			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.41106	103.81357	17.36744			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.76995	101.94170	16.72862			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	99.62712	100.00000	99.37101			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	92.45262	100.51669	92.22099			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.83994	100.34045	8.81823			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	79.97128	100.00000	79.80604			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.46986	100.81708	24.40950			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.55211	100.33341	10.52619			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On	16/12/2012	Spot Bond			100.35507	90.83007	100.35507	90.60784			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	82.58504	100.00000	82.21800			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.35396	6.50000	100.34214			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	83.29030	100.13131	83.04434			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	81.01422	99.98478	80.78145			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	93.31888	100.42362	93.08409			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	92.18745	100.41625	91.95841			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.80272	100.44355	10.76849			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	87.96509	100.14548	87.75884			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.33402	100.16956	29.24230			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	83.80373	100.49744	83.41771			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	56.90954	100.49744	56.65550			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	79.77208	100.32608	79.42283			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	79.42466	100.31481	79.07848			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	93.34163	100.14110	93.10320			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	81.66852	100.14461	81.09674			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	55.54739	100.14677	55.15996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On	28/08/2013	Spot Bond			100.14677	59.36739	100.14677	58.95331			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	81.66848	100.14488	81.09670			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.47015	100.00000	16.35541			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.98010	100.00000	10.90361			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	81.01087	101.19828	81.01086			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	81.36491	101.21767	81.18593			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	54.01300	101.23672	53.88071			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	54.01300	101.23672	53.88071			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	56.85390	99.91080	56.71628			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	47.67731	100.00000	47.56054			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.88454	100.24109	22.82898			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.73376	102.25661	22.67757			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.48273	100.77468	43.37550			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.20160	99.93260	20.13857			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.66397	99.93094	12.62446			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.52790	99.92988	9.49817			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.96829	104.73009	10.94294			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			104.25515	37.45006	104.25515	37.36336			1,522,125,190,000.00	14,600,000	7,700,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.14863	100.91681	16.10875			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.13443	108.21861	11.10785			5,410,930,500,000.00	50,000,000	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	24.01105	101.03261	23.95235			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.31921	100.34728	17.27666			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.15096	109.98505	22.09798			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	10.00318	100.44886	9.97857			3,013,465,800,000.00	30,000,000	15,000,000.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.96580	100.75653	8.94369			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.13354	110.94012	3.12603			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.36268	124.10625	2.35622			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	62.78043	100.58379	62.48712			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.36365	100.18782	8.33749			601,126,920,000.00	6,000,000	3,000,000.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.37688	99.99997	8.34004			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.88405	101.62507	7.84892			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.41841	100.60774	0.41654			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00682	100.28878	0.00679			2,005,775,600,000.00	20,000,000	10,000,000.00
IV02E	On	17/10/2013	Spot Bond			100.00000	45.07743	100.00000	44.71971			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.22481	100.00000	2.20999			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On	31/01/2025	Spot Bond			100.00000	2.11666	100.00000	2.10142			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	74.38356	102.06373	74.23703			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	87.55598	100.17994	87.35110		1,051,889,370,000.00	10,500,000	7,100,000.00	
IV08	On	30/04/2018	Spot Bond			117.77551	12.26681	117.77551	12.23547			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	9.50312	101.74618	9.47974			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.33760	124.10625	2.33122			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	96.58032	99.41373	96.32693			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	94.83898	99.31432	94.59487		993,143,200,000.00	10,000,000	5,000,000.00	
IVA248	On	29/11/2012	Spot Bond			99.20028	93.16356	99.20028	92.92827			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	91.54895	99.09942	91.32196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			98.99876	89.99247	98.99876	89.77335			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	84.28577	98.62399	84.09425			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	82.98116	98.49850	82.79576			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	81.71558	98.39906	81.53597			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On	11/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On	05/09/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	42.64312	100.00000	42.29171			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	40.74587	100.00000	40.45192			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	39.32879	100.00000	39.07649			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	38.23069	100.00000	38.00989			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	37.35509	100.00000	37.15890			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	36.64076	100.00000	36.46432			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	36.04701	100.00000	35.88675			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	58.38010	100.11329	58.23853			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.72286	101.15218	8.70151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			101.33204	37.12152	101.33204	37.03052			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	14.95349	101.39683	14.88698			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	86.35961	100.01454	86.16106			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	47.43917	101.10215	47.22867			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	97.35729	100.97704	99.47236			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	9.04089	100.00000	8.97303		212,380,000,000,000.00		123,800,000	1,000,000,000.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	82.49869	100.00000	82.31896			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	82.36209	100.00000	82.18266			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	84.29854	103.25721	84.10931			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	79.75691	102.85510	79.58859			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.75161	100.85336	2.74103		14,119,470,400,000.00		140,000,000	0.00
KSB008	On	01/11/2017	Spot Bond			100.00000	2.22642	100.00000	2.20971		126,400,000,000,000.00		264,000,000	600,000,000.00
KSP003	On	01/02/2013	Spot Bond			100.00000	82.97666	100.00000	82.79510			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	73.37563	100.00000	73.23343			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	9.27342	146.46402	9.24531			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	54.93424	101.88203	54.79892			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.74227	100.15505	20.69140			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	17.43296	100.36228	17.36725			0.00	0	8,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On	03/04/2018	Spot Bond			98.87452	1.81026	98.87452	1.80344			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	84.10325	98.55765	83.91269			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	98.38865	99.62912	98.12513			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	47.23340	101.08680	67.99126			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	93.15655	99.30957	92.92103			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	90.42153	99.14082	90.20000			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	84.08380	98.70105	83.89305			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	74.30706	97.83334	74.15936			0.00	0	0.00
MAQ025	On	11/10/2013	Spot Bond			100.00000	48.77104	100.00000	48.40497			0.00	0	0.00
MBC17	On	06/02/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
MBC18	On	21/02/2013	Spot Bond			100.00000	99.99918	100.00000	99.99905			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			99.92980	84.66764	99.92980	84.47663			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			99.92873	39.04872	99.92873	38.95418			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.85528	63.52263	100.85528	63.36757			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.87824	30.08123	100.87824	30.00779			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027 On	07/10/2014	Spot Bond			100.00907	27.53129	100.00907	27.46460			120,010,884,000.00	1,200,000	300,000.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.74245	99.91959	19.68085			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	11.18996	100.16737	11.10677			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.98268	100.17350	1.97405			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	81.87879	100.00000	81.69883			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	81.75634	101.40172	81.57424			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	37.39392	101.42165	37.30218			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	96.13258	100.00000	95.88418			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.91446	100.00000	37.82261			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	97.68694	100.00000	97.43255			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	45.02737	100.00000	44.91830			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.29771	100.00000	39.20251			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.94071	100.00000	23.88207			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.68638	100.00000	23.62900			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.07901	100.00000	6.06412			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.84132	100.00000	14.80498			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.20284	106.46019	9.18128			0.00	0	50,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	91.21238	100.46941	90.98733			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M On	13/12/2014	Spot Bond			100.55268	21.98138	100.55268	21.92728			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.39628	100.10089	26.33749			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.43872	100.10166	26.37984			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.91183	100.10553	10.88753			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.92503	102.05054	9.90281			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.79680	102.14122	9.77487			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.91388	100.13874	12.88510			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.48834	102.46074	12.46031			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.82299	102.63527	12.79415			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.29971	109.14290	26.23719		39,640,701,280,000.00	363,200,000	96,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.41715	100.35527	12.38665			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.39120	100.36949	7.37304			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.76376	108.22148	10.73547			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	17.16666	105.26282	17.12659			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.78492	100.76354	16.73159			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.70124	106.38091	13.66934			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	63.20537	100.73012	63.04957			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.31329	106.29569	13.28231			0.00	0	8,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014	Spot Bond			109.35704	32.81041	109.35704	32.73273			0.00	0	4,900,000.00
MTN03	On	13/07/2015	Spot Bond			108.68196	20.02118	108.68196	19.97402		4,216,860,048,000.00	38,800,000	38,800,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			112.43670	13.19932	112.43670	13.16736			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	47.66935	105.38322	47.55862			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	91.53972	99.21764	91.31251			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	83.14780	98.63643	82.96139			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	73.02167	97.71856	72.87920			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	7.02794	100.00000	7.01091			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.12024	100.00000	0.11995			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.36149	100.00000	7.34366			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.45246	100.00000	7.43441			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.85079	100.89771	6.83406			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.92245	100.90718	6.90555			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	7.04185	100.92303	7.02465			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	7.10154	100.93092	7.08419			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	7.17316	100.94038	7.15564			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.35217	100.96406	7.33420			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.47145	100.97993	7.45319			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.99728	7.60264	100.99728	7.58406			0.00	0	0.00
N4A411	On	14/08/2020			101.01305	7.72187	101.01305	7.70299			0.00	0	0.00
N4A502	On	14/08/2020			101.02081	7.78148	101.02081	7.76246			0.00	0	0.00
N4B508	On	14/08/2020			101.11573	8.49613	101.11573	8.47534			0.00	0	0.00
N4C508	On	14/08/2020			101.22620	9.32851	101.22620	9.30566			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.12024	100.00000	0.11995			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.12024	100.00000	0.11995			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	37.35300	101.70052	37.26113			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	25.69695	101.25975	25.63399			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	22.09527	100.87403	22.04133			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.94084	101.31348	9.91647		60,788,088,000.00	600,000	300,000.00	
NBK14B	On	27/08/2015			100.75760	19.05266	100.75760	18.96834			0.00	0	25,000,000.00
NBK15B	On	27/08/2017			100.79541	10.65637	100.79541	10.60921			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.92884	110.77590	17.88523			0.00	0	14,100,000.00
NBK2B	On	15/09/2015			101.00801	16.89044	101.00801	16.84870			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	11.16672	118.84122	11.13798			0.00	0	6,800,000.00
NBK4	On	28/10/2024			30.23292	4.21621	30.23292	4.21316			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	83.56581	102.03598	83.37575		61,221,588,000.00	600,000	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			111.25692	19.34833	111.25692	19.30137			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.51642	101.70058	19.46842			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.48107	101.79234	7.46266			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	37.77624	103.06649	37.68959			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	40.49234	100.27352	40.39292			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.48557	107.67718	14.45114			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.60044	100.28219	12.56951			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	79.94971	117.77042	79.76945			0.00	0	14,200,000.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	82.45769	101.18874	82.27228			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	92.78744	100.66622	92.55407			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.33824	100.00000	28.28447			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.79413	100.00000	35.72622			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	27.02429	100.00000	26.97302			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.62487	100.00000	25.57625			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.84351	100.88001	22.78773			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	91.55602	100.53804	91.32886			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	88.71771	100.29682	88.50493			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	88.49210	100.27583	88.28038			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.27583	88.49210	100.27583	88.28038			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	88.49210	100.27583	88.28038			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	21.36910	100.26098	21.31720			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.84233	100.01676	20.79183			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.46822	99.92572	20.41868			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.18564	100.72872	17.14328			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.72166	78.84167	16.69512			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.40352	100.68736	13.37049			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.80339	101.44317	11.77442			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.39503	101.58167	12.36458			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.75068	101.36186	11.72186			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.17582	99.92294	11.14876			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	82.66768	100.00000	82.48599			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.68881	74.70107	13.66790			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	63.11378	100.71896	62.95990			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	41.22161	100.42509	41.13879			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	41.15111	100.41859	41.06843			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.49049	100.13494	16.41789			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.98808	101.09351	11.93488			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	2.05548	100.28784	2.04579			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	10.37420	100.21716	10.32356			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.64767	100.00000	2.62780			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			108.64353	18.29697	108.64353	18.25316			0.00	0	0.00
NED12A On	14/12/2012	Spot Bond			100.43443	90.93458	100.43443	90.71084			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			103.93706	93.95330	103.93706	93.71494			0.00	0	0.00
NED6 On	20/09/2013	Spot Bond			103.85854	53.77942	103.85854	53.65530			0.00	0	0.00
NED8 On	08/02/2014	Spot Bond			105.20960	41.69098	105.20960	41.59531			0.00	0	5,700,000.00
NED9 On	06/07/2017	Spot Bond			100.00389	7.37323	100.00389	7.35537			0.00	0	0.00
NEDH1A On	20/11/2018	Spot Bond			122.15519	19.21545	122.15519	19.16572			0.00	0	0.00
NEDH1B On	20/11/2018	Spot Bond			109.62449	11.14963	109.62449	11.12031		1,096,244,900,000.00	10,000,000	5,000,000.00	
NET41 On	16/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
NHM001 On	04/09/2015	Spot Bond			100.87482	11.24227	100.87482	11.19193			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond			154.74879	5.92718	154.74879	5.90818			0.00	0	0.00
NMP20N On	24/07/2020	Spot Bond			110.78287	10.85110	110.78287	10.82513			0.00	0	0.00
NQ1A10 On	22/05/2020	Spot Bond			112.47442	11.31388	112.47442	11.28345			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11 On	22/05/2016	Spot Bond			100.87478	11.30747	100.87478	11.27986			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			100.84223	30.41694	100.84223	30.34270			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.77827	64.01713	100.77827	63.86096			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.82862	16.49514	100.82862	16.44327			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			114.30671	11.37213	114.30671	11.34111			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.72015	100.88848	30.64513			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	64.21244	100.82727	64.05573			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.67311	100.85447	16.62067			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.75414	112.37668	11.72255			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	31.07671	100.94287	31.00079			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	64.47280	100.89257	64.31536			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	17.00079	100.90208	16.94730			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	96.39911	100.00000	96.14937			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	64.51076	100.90209	64.35323			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	96.54131	100.00000	96.29120			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	64.73591	100.92679	64.57778			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	96.61242	100.00000	96.36213			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	64.99876	101.02443	64.83986			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4On	22/05/2013	Spot Bond			101.11272	65.35107	101.11272	65.19118			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.91971	101.14634	9.89543			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.86033	101.06357	12.82889			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.88093	133.37761	48.73919			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	33.71327	112.65666	33.63016		27,983,914,344,000.00		248,400,000	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.80477	127.61916	14.76490		638,095,800,000.00		5,000,000	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	9.20350	133.90446	9.17747		374,932,488,000.00		2,800,000	3,829,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.22560	166.40319	6.20453			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	14.22934	132.37089	14.18990		820,699,518,000.00		6,200,000	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	84.02744	99.96864	83.83908			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	38.62985	99.87889	38.53637			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	38.50308	99.88231	38.40990			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.72850	101.83987	11.69961			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	18.72126	101.27473	18.67538			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	48.70931	101.19990	48.49301			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	14.85723	101.37662	14.79116			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.57707	100.00000	14.54176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.62447	100.00000	14.58904			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.65291	100.00000	14.61741			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	15.33545	100.00000	15.29829			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	16.09382	100.00000	16.05483			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.83367	100.00000	20.78320			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	14.82752	110.62267	14.79170		38,496,689,160,000.00	348,000,000	104,000,000.00	
OTCA05On	31/10/2012	Spot Bond			101.46154	81.23755	101.46154	81.23754			0.00	0	0.00
OTCA06On	31/10/2012	Spot Bond			101.50084	81.27106	101.50084	81.27105			0.00	0	0.00
OTCA07On	31/10/2012	Spot Bond			101.43206	81.21241	101.43206	81.21241			0.00	0	0.00
OTCA08On	31/10/2012	Spot Bond			101.45171	81.22917	101.45171	81.22917			0.00	0	0.00
OTCA10On	31/10/2012	Spot Bond			108.95552	80.57484	108.95552	80.57482			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	81.92581	100.00000	81.92581			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	3.93639	100.00000	3.91908			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	82.25581	100.00000	82.25581			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	12.00052	109.71000	11.97619			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	22.26131	100.00000	22.20739			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.38457	100.00000	6.36893			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	59.74169	100.48296	59.55234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On	25/01/2013	Spot Bond			98.38076	81.53877	98.38076	81.35996			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	56.06630	100.00000	55.94187			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.73845	97.52820	100.73845	97.27311			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	29.05587	100.42050	28.98445			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	93.56928	103.78737	93.33281		498,179,376,000.00	4,800,000	800,000.00	
PR2A3B	On	15/12/2012	Spot Bond			100.37625	90.68287	100.37625	90.46041			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	60.54665	100.37300	60.39787			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	60.70546	100.39251	60.55627			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	60.91189	100.41791	60.76215			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	90.72634	100.38925	90.50374			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	29.20299	100.43155	29.13119			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	93.75815	103.92808	93.52091			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	60.97013	100.42500	60.82023			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	61.24995	100.42441	61.09937			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	90.80240	100.41200	90.57958			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.53177	100.45623	29.45915			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	61.44643	100.48342	61.29529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012	Spot Bond			100.47042	90.99801	100.47042	90.77459			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.89507	100.48350	29.82154			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	61.86971	100.53526	61.71745			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	44.57196	101.01119	44.46300			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	36.71410	115.36704	36.55708		122,289,062,400,000.00	060,000,000		0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.85884	90.32933	24.80770			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.16104	36.97373	1.15997			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.48000	122.78845	5.48000	122.77012		155,790,578,245,280.00	428,937,636	21,958,189,598.00	
R158	On	15/09/2015	Spot Bond			122.26482	26.88428	122.26482	26.76458			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.98649	85.50505	12.96098			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.28370	128.79704	22.18089			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.15366	81.26980	7.14020			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	59.63821	106.08559	59.50043			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.73500	127.34227	7.76000	127.06908		195,929,456,530,535.00	330,246,481	11,170,239,358.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.09067	34.66514	1.08971			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04189	32.55096	1.04103			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.41259	114.19142	213.26231	113.86399		158,533,115,656,320.00	742,848,000	1,431,654,080.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.18000	280.06153	1.18000	280.02992			164,188,740,000.00	139,143,000	168,915,638.00
R201	On	21/12/2014	Spot Bond			5.05000	110.58959	5.03500	110.60599			19,100,206,687,300.00	782,219,146	1,653,019,146.00
R202	On	07/12/2033	Spot Bond			1.86000	208.12210	1.88000	207.44589			3,044,453,580,000.00	636,803,000	1,255,411,000.00
R2023	On	28/02/2023	Spot Bond			7.19000	105.36622	7.18500	105.38263			54,482,944,000,000.00	577,600,000	2,799,540,000.00
R203	On	15/09/2017	Spot Bond			5.85000	111.12189	5.85000	111.10419			65,163,734,637,300.00	139,099,938	6,755,897,848.00
R204	On	21/12/2018	Spot Bond			6.14000	112.30568	6.14000	112.28713			95,031,972,554,400.00	477,519,960	6,037,796,917.00
R2048	On	28/02/2048	Spot Bond			99.20808	10.14735	99.20808	10.12480			230,858,392,656,960.00	327,012,000	1,353,532,000.00
R205	On	31/03/2014	Spot Bond			100.00000	39.54091	100.00000	39.44512			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.09000	105.00433	5.09000	104.99000			26,770,288,895,290.00	259,388,781	1,517,879,781.00
R207	On	15/01/2020	Spot Bond			6.48000	106.52879	6.48000	106.51033			71,874,876,299,040.00	091,801,898	5,248,381,595.00
R208	On	31/03/2021	Spot Bond			6.69000	100.98490	6.68000	101.03038			167,834,575,190,430.00	087,380,447	8,446,388,350.00
R209	On	31/03/2036	Spot Bond			8.52500	77.65129	8.57000	77.26445			138,246,611,230,200.00	216,611,288	8,771,240,920.00
R210	On	31/03/2028	Spot Bond			1.57000	158.62134	1.57000	158.60173			471,314,000,000.00	300,200,000	277,740,000.00
R211	On	31/01/2017	Spot Bond			0.22000	123.71445	0.22000	123.70373			61,600,000,000.00	280,000,000	1,173,000,000.00
R212	On	31/01/2022	Spot Bond			1.08000	129.14570	1.08000	129.13150			2,688,888,415,680.00	489,711,496	1,276,480,374.00
R213	On	28/02/2031	Spot Bond			8.32000	88.89855	8.35500	88.58278			71,147,113,256,960.00	551,335,728	4,144,360,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.37432	77.73332	9.35733			365,789,519,193,680.00	570,194,084	6,109,876,084.00
R223C	On	15/03/2013	Spot Bond			98.10852	73.66530	98.10852	73.51972			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			95.74929	50.73028	95.74929	50.62075			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	35.06127	93.40448	34.98712			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.64202	91.01110	24.59102			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.94003	87.49080	17.90410			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.98649	85.50505	12.96098			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.54584	83.47163	9.52746			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.15366	81.26980	7.14020			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	88.23146	99.35642	88.02006			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	60.65685	96.68315	60.52628			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.65662	94.26296	41.56881			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	29.05893	91.92899	28.99893			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.54909	89.76971	20.50750			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.07784	86.42385	15.04828			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.99334	84.45562	10.97220			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.16654	82.31050	8.15117			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.19706	79.97373	6.18568			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.12912	75.56089	5.12015			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.07356	73.15412	4.06662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			69.91580	3.41159	69.91580	3.40600			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.77975	67.83418	2.77532			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.29355	65.82731	2.28999			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.91980	63.84766	1.91690			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.81126	60.09257	1.80866			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.56566	58.22853	1.56348			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.46443	55.42223	1.46247			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.29606	53.71567	1.29437			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.15754	52.07678	1.15608			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04274	50.50256	1.04145			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94286	49.04085	0.94173			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85854	47.63992	0.85754			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32454	40.84619	1.32319			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.26055	39.49703	1.25931			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.20656	38.20719	1.20541			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.16104	36.97373	1.15997			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12275	35.79392	1.12174			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.09067	34.66514	1.08971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			33.58493	1.06394	33.58493	1.06304			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04189	32.55096	1.04103			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.95038	100.64880	43.84211			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	57.12997	99.92574	56.99167			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.53653	99.90770	12.50619			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	18.02542	100.96576	17.96867			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.80432	100.00000	1.79639			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	92.21701	100.56581	91.98644			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	59.42491	100.63344	59.23632			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	61.11815	100.61948	60.92421			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	57.13045	100.62865	56.87515			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	20.55360	100.22952	20.50315			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	73.74941	100.00000	73.65275			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.48281	91.44108	100.48281	91.21147			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			101.67229	26.63368	101.67229	26.56819			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	104.13186	5.87500	104.11538			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.84394	99.36125	100.84394	99.09625			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.93776	20.17462	100.93776	20.08522			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On	09/01/2013	Spot Bond			100.29264	84.25689	100.29264	84.06227			0.00	0	0.00
RES14	On	04/10/2013	Spot Bond			100.11180	43.95997	100.11180	43.62974			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.68733	30.03846	100.68733	29.96444			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	94.91682	101.03586	94.67299			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	95.06271	101.10798	94.81834			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	25.58361	102.70350	25.52014			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	13.30298	100.28309	13.27658			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.43617	102.22019	11.40792			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	14.65864	101.97649	14.62250			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	14.65864	101.97649	14.62250			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	52.31782	99.90414	52.08794			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	66.08093	100.99069	65.78797			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	60.72575	100.58819	60.45447			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	42.04482	100.00000	41.72924			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.53629	100.38461	4.51606			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.39436	100.43152	0.39260			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	44.03391	100.88031	43.92520			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On	25/02/2014			100.00000	38.39710	100.00000	38.32108			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	23.82475	101.00223	23.76651			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	101.46105	5.25000	101.44675			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.68891	100.00000	0.68722			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
RW21	On	21/04/2021			109.50878	9.42609	109.50878	9.40351			0.00	0	6,100,000.00
SA061U	On	14/12/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SBC2	On	28/04/2016			105.69036	8.09974	105.69036	8.08375			0.00	0	0.00
SBK10	On	19/11/2012			100.82812	96.88756	100.82812	96.63259			0.00	0	0.00
SBK12	On	24/11/2016			117.11129	16.01394	117.11129	15.97387			0.00	0	29,700,000.00
SBK13	On	24/11/2016			100.96377	10.95143	100.96377	10.92466			0.00	0	0.00
SBK14	On	01/12/2017			109.76738	13.78852	109.76738	13.75559		6,586,042,800,000.00	60,000,000	15,000,000.00	
SBK15	On	23/01/2022			101.55586	7.16213	101.55586	7.14453			0.00	0	0.00
SBK16	On	15/03/2023			100.47716	8.04762	100.47716	8.02782			0.00	0	3,000,000.00
SBK17	On	31/07/2024			101.44951	8.37675	101.44951	8.35055			0.00	0	0.00
SBK18	On	24/10/2020			100.00000	11.51089	100.00000	11.42450		167,000,000,000.00	1,670,000	835,000.00	
SBK19	On	24/10/2019			100.00000	11.55841	100.00000	11.47165			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			110.28697	22.48866	110.28697	22.43505			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	72.24680	101.21158	72.10803			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.73062	101.86258	9.70863			0.00	0	7,400,000.00
SBKI11	On	09/04/2014	Spot Bond			127.67688	33.84874	127.67688	33.75432			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	37.81305	159.66556	37.69065			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	62.48284	152.98792	62.32204			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.14479	117.95662	19.09582			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	19.06256	118.36117	19.01367			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	19.02153	118.56412	18.97268			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	66.25026	143.82678	66.08116			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.46655	103.68838	10.44243			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.10658	118.14423	19.05765			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	19.08603	118.24540	19.03712			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	55.32439	211.65251	55.15282			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	73.23079	100.00000	73.08860			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.69360	100.42831	8.67223			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	31.11563	99.21990	31.03995			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.22112	100.36654	30.14686			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.15186	10.89200	100.15186	10.86557			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	58.98882	100.16711	58.84570			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.56459	100.00000	45.45421			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.55353	107.02647	10.52856			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	45.17528	101.09831	45.06476			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.44353	101.18390	11.41551			0.00	0	1,500,000.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.85302	100.29283	7.83374			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.03257	100.00000	1.03029			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.10614	100.30374	8.08623			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.53869	112.35030	12.50819			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.96078	107.31305	13.92822			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.98352	101.14300	7.95835			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.94898	100.81390	21.89542			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.69650	100.85958	8.66914			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.25184	100.88565	8.23169			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.46393	107.86744	9.44814			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.67882	100.17939	11.65307			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.31319	102.91713	12.28544			0.00	0	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			102.48454	75.12698	102.48454	74.97706			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.95567	118.34171	15.91541			0.00	0	9,500,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	65.50199	120.99445	65.32851			0.00	0	3,800,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.10536	265.12288	4.08646			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.48702	119.59470	4.47561			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.30788	112.58000	10.27982			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	91.08147	100.00000	90.87680			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.53307	100.00000	2.52687			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21700	82.63494	0.21655			0.00	0	0.00
SHI05	On	31/01/2017	Spot Bond			100.00000	5.63213	100.00000	100.00000			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.35396	6.50000	100.34214			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.56961	100.49004	10.54361			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	59.19385	100.22255	59.04859			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.53489	100.24006	16.49430			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.98521	100.37865	9.96067			0.00	0	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.31735	104.63904	10.30050			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	57.88103	104.53403	57.74891			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			110.17225	13.85606	110.17225	13.82304			1,806,824,900,000.00	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	64.57545	104.99511	64.42672			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.57239	102.86503	10.54818			3,847,152,122,000.00	37,400,000	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.56804	101.14731	30.49323			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.50033	100.91285	11.47225			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.86729	101.15213	16.82600			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.28530	100.91985	9.26262			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.48205	110.58806	15.44486			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.79549	99.95086	19.73371			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.56313	100.74418	10.53709			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.15483	100.29998	10.12988			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.21025	101.49647	9.18112			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.27098	89.26946	8.25422			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.30391	88.92846	8.28715			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.58392	107.77651	23.54440			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.73339	97.48656	9.71241			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.88427	100.44496	10.84979			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.35144	104.60347	10.32741			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010 On	15/09/2015	Spot Bond			119.58561	18.81727	119.58561	18.76861			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.82618	101.19280	2.81487			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	56.24645	100.00000	56.12163			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913 On	19/07/2013	Spot Bond			100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.27018	100.00000	52.15418			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	99.18766	99.64354	98.91981			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	97.08780	99.53077	96.83144			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	96.83190	99.51589	96.57693			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	96.32430	99.48756	96.07206			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	96.32429	99.48776	96.07206			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	95.32581	99.42961	95.07892			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	95.32575	99.43109	95.07885			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	96.30250	100.10042	96.04882			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	94.83466	99.40185	94.59037			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	94.59326	99.34562	94.35034			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	93.62990	99.33096	93.39193			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	88.90408	99.03221	88.69015			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN949	On	29/11/2012			99.30851	93.15661	99.30851	92.92110			0.00	0	0.00
SYN950	On	15/01/2013			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN953	On	05/02/2013			100.00000	99.99959	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.61788	117.60842	17.57317			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	9.27534	104.75139	9.25390			0.00	0	0.00
T018	On	15/07/2014			100.00000	36.16419	100.00000	36.08458			0.00	0	0.00
TF105U	On	25/10/2014			100.00000	26.36611	100.00000	26.16820			0.00	0	0.00
TFS06	On	20/03/2014			102.75446	37.96521	102.75446	37.87834			0.00	0	0.00
TFS100	On	22/01/2013			98.53867	82.05634	98.53867	81.87497			0.00	0	0.00
TFS101	On	06/02/2013			98.31078	79.45520	98.31078	79.28553			0.00	0	0.00
TFS102	On	14/12/2012			99.10758	89.76325	99.10758	89.54501			0.00	0	0.00
TFS103	On	14/03/2013			97.81910	73.86851	97.81910	73.72257			0.00	0	0.00
TFS104	On	29/01/2013			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
TFS73	On	11/02/2013			100.94335	97.59075	100.94335	97.33021			0.00	0	0.00
TFS77	On	12/04/2013			99.98492	85.04969	99.98492	84.85641			0.00	0	0.00
TFS78	On	18/04/2013			99.89383	83.91631	99.89383	83.72832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			101.19250	13.90235	101.19250	13.86832			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.77191	107.95127	13.73965			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	92.96451	100.57712	92.72970			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.17717	100.87887	43.09101			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	45.37085	100.92142	45.22807			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.67179	101.62026	7.64750			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.90759	101.66672	7.88255			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.75487	102.00557	9.73305			0.00	0	0.00
TH10A4	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00
TH10A5	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00
TH10A6	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.41396	101.76658	8.38729			0.00	0	0.00
TH10B2	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.49460	101.98019	9.46445			0.00	0	0.00
TH10C2	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.91873	102.86169	13.87420			0.00	0	0.00
TH10D2	On	18/07/2017	Spot Bond			100.00000	4.41940	100.00000	4.41939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			101.66078	9.95982	101.66078	9.93533			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	5.95554	101.48088	5.94092			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.40925	101.58542	6.39350			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.44851	105.94334	6.43206			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.31395	101.79445	7.29595			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.71489	101.88733	7.69589			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.92194	102.87096	11.89232			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.68422	101.59334	9.66042			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.68273	101.62589	11.65402			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.91232	101.64915	9.88795			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.55993	101.62589	6.54381			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.66056	101.64915	6.64418			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.71086	101.66078	6.69435			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.76028	101.61194	9.73629			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	9.91232	101.64915	9.88795			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.43427	101.77704	10.40859			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.21320	101.77704	7.19546			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.43427	101.77704	10.40859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.19150	101.96303	11.16391			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.21460	102.00952	8.19435			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.14425	101.95141	11.11678		509,757,050,000.00		5,000,000	2,500,000.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.89645	102.88090	14.85944			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.17651	102.93896	12.14624			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.03604	102.91574	14.99868			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	40.00973	100.16956	39.91266			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.71600	115.34604	19.66674			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.43658	98.42479	10.41705			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.44307	113.10271	13.41037		234,303,574,036,000.00		071,600,000	1,002,000,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.32914	114.87864	10.30327		94,178,046,244,520.70		819,804,676	306,004,676.00
TN23	On	06/11/2023	Spot Bond			120.75839	14.19971	120.75839	14.16330		29,465,047,160,000.00		244,000,000	108,200,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.70388	105.49834	10.67928		43,465,316,080,000.00		412,000,000	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.73783	103.04013	12.70910		2,349,314,964,000.00		22,800,000	13,500,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.92431	100.87844	8.88203			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	9.13312	100.89915	9.08984			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.39752	100.92536	9.35298			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.42535	100.92812	9.38067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.73199	101.05768	10.68107			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	18.21983	101.32571	18.13320			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	21.21978	100.00000	21.04944			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.98955	100.00000	10.90133			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.41728	100.00000	9.34169		480,000,000,000.00	4,800,000	1,200,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	100.05534	10.00000	100.02767			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.05396	9.75000	100.02698			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.05350	100.00000	10.02672			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	74.95136	97.58601	74.80146			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	67.47583	96.66726	71.24126			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	93.16149	99.23248	92.92613			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	85.63956	98.71758	85.44166			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	63.80801	99.76004	63.68716			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	79.28460	98.31631	79.11564			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			114.88602	10.90010	114.88602	10.87280			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	99.81030	104.60170	99.53978			0.00	0	51,300,000.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.69726	99.85679	38.60363			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.88040	99.84614	12.84924			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.78711	100.02475	21.73432			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	12.10922	107.51485	12.08047			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.64865	100.00000	99.87079			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.29891	100.00000	46.18675			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.17154	100.00000	99.90153			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.64680	100.00000	46.52868			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.28252	100.00000	100.01221			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.79707	100.00000	46.68371			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	15.75598	101.12514	15.70631			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	9.88600	101.16690	9.85482			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.37031	101.16870	7.34707			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	79.85792	100.00000	79.69292			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	93.31168	100.62384	93.07225			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.97929	142.66000	7.95993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			125.92352	17.75793	125.92352	17.71085			17,000,110,139,838.10	135,003,454	66,603,454.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.90536	235.74310	5.87995			14,144,586,000,000.00	60,000,000	35,104,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.40527	110.71509	21.35408			3,144,308,556,000.00	28,400,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.27697	112.63018	13.24477			11,274,281,018,000.00	100,100,000	56,100,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.86356	114.13989	11.83448			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.83966	112.54320	11.81097			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.79589	112.28516	11.76735			12,126,797,280,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.39970	95.75673	52.28656			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.45880	94.53097	43.36697			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.81515	86.34739	14.78628			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	34.08492	92.99863	34.01348			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.51207	91.84060	28.45358			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.24022	85.12782	12.21640			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.37580	90.00797	21.33268			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.78976	86.33473	14.76094			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.07010	64.79116	2.06689			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02831	100.00000	0.02826			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.83882	100.00000	18.80308			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.25835	100.00000	15.22941			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.06837	100.00000	9.05116			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.06112	100.00000	8.04582			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.06112	100.00000	8.04582			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.62918	100.00000	7.61470			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.78178	100.00000	6.76892			0.00	0	0.00

Total for j-Bonds : ,458,337,554,195,410.00 ,018,055,122 102 524 192 779.00

Grand Total: 58,345,762,219,400.00 118,120,106 02 525 707 197.00