



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 15/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.88350	8.88350	8.69440	8.69440		17.09	199,176,953.50	22,421	321,289.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			905.11030	0.90511	1,089.023	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			10.71030	0.01071	5.523	16.52	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			764.08530	0.76409	942.368	15.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			19.68530	0.01969	8.868	15.73	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			718.75690	0.71876	893.886	15.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			24.35690	0.02436	10.386	15.47	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			8.39460	0.00839	10.545	27.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,413.99460	2.41399	2,227.045	27.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			95.12660	0.09513	130.962	18.86	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			650.72660	0.65073	497.462	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			64.65330	0.06465	87.280	20.19	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			870.25330	0.87025	703.780	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			19.66770	0.01967	24.718	24.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,725.26770	1.72527	1,541.218	24.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			121.63550	0.12164	168.933	18.10	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			527.23550	0.52724	385.433	18.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			103.07590	0.10308	142.517	18.60	142,517.40	1,000	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			608.67590	0.60868	459.017	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			98.21900	0.09822	135.460	18.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			633.81900	0.63382	481.960	18.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			171.17860	0.17118	237.525	17.09	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			376.77860	0.37678	254.025	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			144.21050	0.14421	200.355	17.59	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			449.81050	0.44981	316.855	17.59	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			141.76710	0.14177	196.968	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			457.36710	0.45737	323.468	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			221.43670	0.22144	310.754	16.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			277.03670	0.27704	177.254	16.70	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			203.25270	0.20325	284.653	16.83	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			308.85270	0.30885	201.153	16.83	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			196.39320	0.19639	274.691	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			321.99320	0.32199	211.191	16.88	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			342.42990	0.34243	467.302	16.05	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			148.02990	0.14803	83.802	16.05	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			288.33620	0.28834	399.491	16.31	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			193.93620	0.19394	115.990	16.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			241.17730	0.24118	338.587	16.57	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			246.77730	0.24678	155.087	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			471.98630	0.47199	622.170	15.53	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			77.58630	0.07759	38.670	15.53	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			457.76450	0.45776	605.628	15.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			83.36450	0.08336	42.128	15.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			436.94960	0.43695	581.228	15.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			92.54960	0.09255	47.728	15.66	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			674.28920	0.67429	846.492	15.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			29.88920	0.02989	12.992	15.42	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			630.78550	0.63079	799.643	15.37	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	14/12/2012	Foreign Exchange Future	8.10	Put			36.38550	0.03639	16.143	15.37	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			508.72330	0.50872	664.437	15.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			64.32330	0.06432	30.937	15.40	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.99950	8.99950	8.80680	8.80680		17.37	2,825,843.00	314	38,491.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			114.91630	0.11492	138.520	21.71	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,508.11630	1.50812	1,339.020	21.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			89.21200	0.08921	106.300	22.95	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,832.41200	1.83241	1,656.800	22.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			72.44070	0.07244	86.289	24.00	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,115.64070	2.11564	1,936.789	24.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			235.58230	0.23558	289.285	18.63	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			778.78230	0.77878	639.785	18.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			196.72070	0.19672	240.532	19.36	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			939.92070	0.93992	791.032	19.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			134.40870	0.13441	162.985	21.00	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,327.60870	1.32761	1,163.485	21.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			381.12610	0.38113	469.186	16.87	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			424.32610	0.42433	319.686	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			328.84270	0.32884	404.676	17.37	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			522.04270	0.52204	405.176	17.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			298.38520	0.29839	367.276	17.73	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			591.58520	0.59159	467.776	17.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			807.57640	0.80758	964.697	15.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			100.77640	0.10078	65.197	15.48	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			541.40110	0.54140	662.102	15.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			234.60110	0.23460	162.602	15.82	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			421.19520	0.42120	517.668	16.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			364.39520	0.36440	268.168	16.53	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			886.29680	0.88630	1,052.542	15.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			79.49680	0.07950	53.042	15.68	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			9.10010	9.10010	8.90540	8.90540		17.82	910,010.00	100	14,279.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			577.20780	0.57721	678.555	16.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			421.80780	0.42181	328.455	16.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			572.93900	0.57294	673.594	16.72	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			427.53900	0.42754	333.494	16.72	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			581.51490	0.58151	683.554	16.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			416.11490	0.41611	323.454	16.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.26530	9.26530	9.06670	9.06670		18.23	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			520.59950	0.52060	588.923	19.25	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,143.89950	1.14390	1,013.623	19.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			400.81910	0.40082	452.162	20.61	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,604.11910	1.60412	1,456.862	20.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,268.18120	1.26818	1,430.190	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			201.48120	0.20148	164.890	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			831.99790	0.83200	939.777	16.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			515.29790	0.51530	424.477	16.81	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			734.09810	0.73410	826.734	17.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			667.39810	0.66740	561.434	17.50	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.42170	9.42170	9.22720	9.22720		18.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,592.69430	1.59269	1,737.766	16.59	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			365.49430	0.36549	316.066	16.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.07980	10.07980	9.90010	9.90010		19.90	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.88350	8.88350	8.69440	8.69440		17.09	550,777.00	62	1,253.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			47,122.14650	0.47122	62,198.849	15.51	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			7,682.14650	0.07682	3,848.849	15.51	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			29,315.63900	0.29316	40,263.981	16.01	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			18,875.63900	0.18876	10,913.981	16.01	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			20,325.27390	0.20325	28,342.658	16.74	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			30,885.27390	0.30885	19,992.658	16.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.99950	8.99950	8.80680	8.80680		17.37	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			44,746.57690	0.44747	54,898.264	16.33	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			33,066.57690	0.33067	23,948.264	16.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			9.10010	9.10010	8.90540	8.90540		17.82	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			57,293.89540	0.57294	67,359.379	16.72	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			42,753.89540	0.42754	33,349.379	16.72	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			58,151.48710	0.58151	68,355.441	16.66	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			41,611.48710	0.41611	32,345.441	16.66	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			57,720.78320	0.57721	67,855.498	16.69	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			42,180.78320	0.42181	32,845.498	16.69	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.26060	14.26060	13.97890	13.97890		14.36	5,732,761.20	402	14,179.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call			1,736.68110	1.73668	2,014.533	16.75	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put			7.78110	0.00778	3.933	16.75	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Call			705.46530	0.70547	935.734	13.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put			96.56530	0.09657	45.134	13.57	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call			577.60670	0.57761	778.955	13.26	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put			148.70670	0.14871	68.355	13.26	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call			482.99340	0.48299	663.929	13.50	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put			204.09340	0.20409	103.329	13.50	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call			350.12000	0.35012	496.114	13.89	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put			321.22000	0.32122	185.514	13.89	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call			254.90530	0.25491	359.959	14.29	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put			476.00530	0.47601	299.359	14.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.44170	14.44170	14.15460	14.15460		14.61	9,387,105.00	650	5,190.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call			458.19780	0.45820	563.451	14.52	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put			703.59780	0.70360	521.751	14.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call			872.26700	0.87227	1,066.726	13.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put			247.66700	0.24767	155.026	13.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call			771.40160	0.77140	944.269	13.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			316.80160	0.31680	202.569	13.34	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			665.18080	0.66518	817.229	13.63	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			410.58080	0.41058	275.530	13.63	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.59780	14.59780	14.30730	14.30730		14.92	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			943.82550	0.94383	1,115.478	13.70	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			426.52550	0.42653	307.678	13.70	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			938.51560	0.93852	1,108.915	13.70	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			431.21560	0.43122	311.115	13.70	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			933.23300	0.93323	1,102.380	13.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			435.93300	0.43593	314.580	13.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,359.57540	2.35958	2,635.332	15.03	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			52.27540	0.05228	37.532	15.03	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,473.49910	1.47350	1,714.415	13.62	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			166.19910	0.16620	116.615	13.62	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11290	0.11290	0.11100	0.11100		17.10	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			371.82180	0.00372	474.636	17.10	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			271.82180	0.00272	184.636	17.10	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11450	0.11450	0.11250	0.11250		20.21	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,263.77160	0.02264	2,458.665	18.03	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			13.77160	0.00014	8.665	18.03	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,353.06510	0.01353	1,525.048	17.91	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			103.06510	0.00103	75.048	17.91	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			673.58940	0.00674	787.160	18.31	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			423.58940	0.00424	337.160	18.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.49800	11.49800	11.27850	11.27850		14.54	1,460,246.00	127	74,024.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,781.56430	1.78156	1,999.012	17.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			3.06430	0.00306	1.012	17.91	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,434.31680	1.43432	1,650.340	16.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			5.81680	0.00582	2.340	16.35	0.00	0	13,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			204.95950	0.20496	269.473	14.54	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			426.45950	0.42646	271.473	14.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			463.11300	0.46311	604.030	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			134.61300	0.13461	56.030	12.96	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			431.94960	0.43195	565.610	13.10	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			153.44960	0.15345	67.610	13.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			374.18090	0.37418	493.413	13.39	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			195.68090	0.19568	95.413	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			996.44200	0.99644	1,205.161	14.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			17.94200	0.01794	7.161	14.35	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			903.61760	0.90362	1,107.705	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			25.11760	0.02512	9.705	14.03	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			551.17960	0.55118	716.239	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			92.67960	0.09268	38.239	13.21	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.66000	11.66000	11.43610	11.43610		14.88	291,500.00	25	11,533.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			696.05240	0.69605	829.013	13.34	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			229.95240	0.22995	139.013	13.34	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			172.06570	0.17207	194.161	17.52	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,375.96570	1.37597	1,174.161	17.52	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.80070	11.80070	11.57430	11.57430		15.03	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			741.22070	0.74122	840.065	13.68	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			406.92070	0.40692	279.365	13.68	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			736.35360	0.73635	834.416	13.70	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			412.05360	0.41205	283.716	13.70	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			731.52210	0.73152	828.804	13.73	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			417.22210	0.41722	288.104	13.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			12.03310	12.03310	11.80280	11.80280		15.40	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,069.67220	1.06967	1,184.236	13.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			466.87220	0.46687	351.136	13.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			110.80277	110.80277	110.80361	110.80361			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,813.61000	10.81361	10,812.770		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			10,803.61000	10.80361	10,802.770		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			10,793.61000	10.79361	10,792.770		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.25785	107.25785	107.25641	107.25641			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,266.41000	8.26641	8,267.850		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,256.41000	8.25641	8,257.850		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,246.41000	8.24641	8,247.850		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			116.14332	116.14332	116.73278	116.73278			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			12,742.78000	12.74278	12,153.320		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			12,732.78000	12.73278	12,143.320		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			12,722.78000	12.72278	12,133.320		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			470.16500	470.16500	471.54500	471.54500			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			476.91200	476.91200	478.31000	478.31000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			418.41400	418.41400	420.45200	420.45200			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			424.41800	424.41800	426.48400	426.48400			0.00	0	118.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			9.04230	9.04230	8.85720	8.85720		12.40	18,084,600.00	2,000	10,685.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			436.18560	0.43619	602.758	12.64	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			38.98560	0.03899	20.458	12.64	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.09450	9.09450	8.90740	8.90740		12.41	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			521.47170	0.52147	659.655	12.01	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			124.07170	0.12407	75.155	12.01	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.13940	9.13940	8.95150	8.95150			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			201.50000	0.20150	389.400		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			191.50000	0.19150	379.400		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Call			211.50000	0.21150	399.400		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			9.18920	9.18920	8.99810	8.99810		13.22	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			510.91830	0.51092	607.062	12.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			402.81830	0.40282	307.862	12.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			506.29490	0.50629	601.743	12.78	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			408.19490	0.40819	312.543	12.78	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			501.71120	0.50171	596.466	12.80	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			413.61120	0.41361	317.266	12.80	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.50580	9.50580	9.33240	9.33240		14.31	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			9.04660	9.04660	8.87240	8.87240		15.91	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			568.58620	0.56859	720.934	15.19	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			46.18620	0.04619	24.334	15.19	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.14300	9.14300	8.96640	8.96640		14.14	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			504.90710	0.50491	623.046	13.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			178.50710	0.17851	120.046	13.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			498.81600	0.49882	615.730	13.39	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			182.41600	0.18242	122.730	13.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			492.77680	0.49278	608.458	13.39	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			186.37680	0.18638	125.458	13.39	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.25500	0.25500	0.18080	0.18080			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.13480	0.13480	0.13600	0.13600			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00720	0.00720	0.01850	0.01850			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00740	0.00740	0.01890	0.01890			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.13460	0.13460	0.14950	0.14950			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00340	0.00340	0.00910	0.00910			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			0.14200	0.14200	0.15440	0.15440			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.14200	0.14200	0.16840	0.16840			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00340	0.00340	0.00910	0.00910			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.08730	0.08730	0.08030	0.08030			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.29620	0.29620	0.21690	0.21690			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.07370	0.07370	0.05790	0.05790			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.51880	9.51880	9.33380	9.33380		15.37	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			399.13960	0.39914	531.609	14.08	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			105.33960	0.10534	52.809	14.08	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.65930	9.65930	9.47060	9.47060		16.57	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			559.19340	0.55919	685.010	15.14	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			228.59340	0.22859	165.710	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
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			553.67130	0.55367	678.309	15.16	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			233.07130	0.23307	169.010	15.16	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			548.19670	0.54820	672.003	15.18	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			237.59670	0.23760	172.703	15.18	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry			8.83110	8.83110	8.64320	8.64320		17.15	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			265.18610	0.26519	413.668	15.64	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			51.98610	0.05199	12.568	15.64	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			258.11670	0.25812	404.747	15.68	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			54.91670	0.05492	13.647	15.68	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			251.15710	0.25116	395.897	15.71	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			57.95710	0.05796	14.797	15.71	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			160.62170	0.16062	273.448	16.25	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			117.42170	0.11742	42.348	16.25	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Call			0.00000	0.00000	204.998	16.61	0.00	10,000	10,000.00
DABE	On	02/11/2012	Any day expiry	8.70	Put			0.00000	0.00000	73.898	16.61	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			99.48310	0.09948	175.288	16.79	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			206.28310	0.20628	94.188	16.79	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.83740	8.83740	8.64930	8.64930		16.94	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			240.85900	0.24086	374.524	15.63	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			81.55900	0.08156	27.124	15.63	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			234.59310	0.23459	366.334	15.66	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			85.29310	0.08529	28.934	15.66	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			228.43420	0.22843	358.230	15.70	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			89.13420	0.08913	30.830	15.70	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			133.44170	0.13344	222.943	16.39	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			184.14170	0.18414	85.543	16.39	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry			9.01730	9.01730	8.82700	8.82700		13.21	0.00	3,000	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Call			16.30830	0.01631	127.300	13.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABJ	On	15/10/2012	Any day expiry	8.89	Put			79.30830	0.07931	0.000	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Call			14.38250	0.01438	117.300	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Put			87.38250	0.08738	0.000	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Call			12.68470	0.01268	107.300	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Put			95.68470	0.09568	0.000	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Call			1.52690	0.00153	0.000	13.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Put			264.52690	0.26453	72.700	13.21	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry			8.81370	8.81370	8.65000	8.65000		17.90	0.00	11,000	11,000.00
DABK	On	19/10/2012	Any day expiry	8.64	Call			0.00000	0.00000	189.344	19.54	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.64	Put			0.00000	0.00000	15.644	19.54	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Call			0.00000	0.00000	180.850	19.44	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Put			0.00000	0.00000	17.150	19.44	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Call			0.00000	0.00000	172.481	19.33	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Put			0.00000	0.00000	18.781	19.33	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Call			0.00000	0.00000	51.849	18.56	0.00	30,000	30,000.00
DABK	On	19/10/2012	Any day expiry	8.85	Put			0.00000	0.00000	88.149	18.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.82860	8.82860	8.64080	8.64080		17.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,240.86560	1.24087	1,428.623	24.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.06560	0.00007	0.023	24.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			921.50700	0.92151	1,108.769	21.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.70700	0.00071	0.169	21.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			792.35220	0.79235	978.980	20.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			1.55220	0.00155	0.380	20.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			101.07570	0.10108	183.445	16.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			180.27570	0.18028	74.846	16.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			36.08350	0.03608	62.723	18.49	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			415.28350	0.41528	254.123	18.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			643.97620	0.64398	829.503	19.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			3.17620	0.00318	0.903	19.52	0.00	0	8,220.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.25	Call			404.07950	0.40408	581.880	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			13.27950	0.01328	3.280	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			203.41000	0.20341	337.937	15.82	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			72.61000	0.07261	19.337	15.82	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.86610	8.86610	8.67730	8.67730		16.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			196.09280	0.19609	285.845	16.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			238.79280	0.23879	139.745	16.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			107.69230	0.10769	156.844	17.81	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			450.39230	0.45039	310.744	17.81	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			834.84320	0.83484	1,019.208	16.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			7.54320	0.00754	3.108	16.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			693.41690	0.69342	871.889	15.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			16.11690	0.01612	5.789	15.61	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			298.66960	0.29867	421.406	15.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			131.36960	0.13137	65.306	15.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			961.68280	0.96168	1,148.126	17.19	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			4.38280	0.00438	2.027	17.19	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.90040	8.90040	8.71090	8.71090		16.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			262.72050	0.26272	356.331	16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			271.82050	0.27182	175.931	16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			165.41010	0.16541	223.461	17.47	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			474.51010	0.47451	343.061	17.47	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			878.22300	0.87822	1,059.893	15.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			17.32300	0.01732	9.493	15.98	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			742.48150	0.74248	915.141	15.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			31.58150	0.03158	14.741	15.29	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			366.28780	0.36629	485.724	15.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			165.38780	0.16539	95.324	15.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,002.74740	1.00275	1,186.867	16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			11.84740	0.01185	6.467	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry			8.94250	8.94250	8.75180	8.75180		18.95	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			383.09340	0.38309	489.029	15.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			251.29340	0.25129	166.529	15.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			336.89360	0.33689	432.801	16.27	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			305.09360	0.30509	210.301	16.27	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			231.92390	0.23192	297.666	17.36	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			500.12390	0.50012	375.166	17.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			802.72080	0.80272	971.702	15.40	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			50.92080	0.05092	29.202	15.40	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			392.97360	0.39297	500.962	15.86	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			241.17360	0.24117	158.462	15.86	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			388.00720	0.38801	494.967	15.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			246.20720	0.24621	162.467	15.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			934.39820	0.93440	1,112.281	15.85	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			32.59820	0.03260	19.781	15.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.97570	8.97570	8.78390	8.78390		17.34	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			285.81960	0.28582	356.931	17.42	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			521.91960	0.52192	401.231	17.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			446.03810	0.44604	553.566	16.00	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			272.13810	0.27214	187.866	16.00	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			441.17950	0.44118	547.778	16.03	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			277.27950	0.27728	192.078	16.03	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			395.23600	0.39524	492.722	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			331.33600	0.33134	237.022	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			980.07110	0.98007	1,156.162	15.93	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			46.17110	0.04617	30.462	15.93	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			852.11140	0.85211	1,019.136	15.61	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			68.21140	0.06821	43.436	15.61	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			450.94590	0.45095	559.409	15.97	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			267.04590	0.26705	183.709	15.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/03/2013	Any day expiry			9.00900	9.00900	8.81600	8.81600		17.38	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			330.50320	0.33050	404.738	17.52	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			554.50320	0.55450	435.738	17.52	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			327.40050	0.32740	400.949	17.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			561.40050	0.56140	441.949	17.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			324.33260	0.32433	397.200	17.59	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			568.33260	0.56833	448.200	17.59	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			899.79060	0.89979	1,065.822	15.71	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			83.79060	0.08379	56.822	15.71	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			336.80280	0.33680	412.428	17.45	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			540.80280	0.54080	423.428	17.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			9.04520	9.04520	8.85110	8.85110		17.60	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			381.35530	0.38136	459.102	17.60	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			580.25530	0.58026	463.902	17.60	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			378.15180	0.37815	455.256	17.63	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			587.05180	0.58705	470.056	17.63	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			950.44590	0.95045	1,117.190	15.85	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			99.34590	0.09935	71.990	15.85	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			391.15480	0.39115	470.823	17.49	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			560.05480	0.56005	445.623	17.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			384.58970	0.38459	462.973	17.56	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			573.48970	0.57349	457.773	17.56	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.69618	110.69618	110.98140	110.98140			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,991.40000	4.99140	4,706.180		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			4,981.40000	4.98140	4,696.180		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			4,971.40000	4.97140	4,686.180		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.18111	85.56554	9.06141	86.54294			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,130.05000	1.13005	152.650		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			9.29447	86.76378	9.17066	87.75471			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			5,341.22000	5.34122	6,332.150		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			5,252.53000	5.25253	6,243.460		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,163.97000	5.16397	6,154.900		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			419.15600	419.15600	421.03700	421.03700			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			170,770.00000	17.07700	151,960.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			425.17000	425.17000	427.07700	427.07700			0.00	0	36.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			59,130.00000	5.91300	78,200.000		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			59,230.00000	5.92300	78,300.000		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			59,330.00000	5.93300	78,400.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.46800	190.46800	190.49000	190.49000			0.00	0	592.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	07/02/2013	Index Future			193.20100	193.20100	193.22300	193.22300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			515.62100	515.62100	516.16200	516.16200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			522.86200	522.86200	523.41000	523.41000			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	500.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	5.00000	95.00000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.87000	95.13000	4.87000	95.13000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.78000	95.22000	4.76000	95.24000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.97000	95.03000	4.95000	95.05000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.11000	94.89000	5.09000	94.91000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.26000	94.74000	5.23000	94.77000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.52000	94.48000	5.38000	94.62000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.23710	7.23710	7.10560	7.10560		11.83	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			488.47430	0.48847	612.498	12.26	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			12.87430	0.01287	5.398	12.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013			7.28670	7.28670	7.15180	7.15180		13.21	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.89			390.60830	0.39061	485.159	12.83	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.89			128.80830	0.12881	88.459	12.83	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.90			384.25550	0.38426	477.638	12.82	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.90			132.45550	0.13246	90.938	12.82	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.91			377.97060	0.37797	470.172	12.81	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.91			136.17060	0.13617	93.472	12.81	0.00	0	0.00
R023	On	01/11/2012			7.24968	105.00896	7.17990	105.52311			0.00	0	1,049.00
R023	On	01/11/2012		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.04			1,040.78000	1.04078	1,554.930		0.00	0	0.00
R023	On	01/11/2012		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.05			965.94000	0.96594	1,480.090		0.00	0	0.00
R023	On	01/11/2012		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.06			891.17000	0.89117	1,405.320		0.00	0	0.00
R023	On	07/02/2013			7.32954	106.47949	7.25695	107.00067			0.00	0	0.00
R023	On	07/02/2013		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.04			1,578.06000	1.57806	2,099.240		0.00	0	0.00
R023	On	07/02/2013		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.05			1,504.64000	1.50464	2,025.820		0.00	0	0.00
R023	On	07/02/2013		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.06			1,431.29000	1.43129	1,952.470		0.00	0	0.00
R023	On	02/05/2013			7.39615	103.85449	7.32106	104.38202			0.00	0	0.00
R023	On	02/05/2013		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.04			2,005.78000	2.00578	2,533.310		0.00	0	0.00
R023	On	02/05/2013		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.05			1,933.56000	1.93356	2,461.090		0.00	0	0.00
R023	On	02/05/2013		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.06			1,861.40000	1.86140	2,388.930		0.00	0	0.00
R157	On	01/11/2012			5.42431	123.02621	5.36321	123.20690		2.30	0.00	0	14,429.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	5.78	Call			1,235.30000	1.23530	1,057.330	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			9.56000	0.00956	12.280	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,560.28000	2.56028	2,379.590	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.02000	0.00002	0.020	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.45156	124.74903	5.38296	124.93213		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,417.20000	2.41720	2,245.230	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			51.20000	0.05120	62.330	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.46828	119.45646	5.39199	119.64170		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			676.37000	0.67637	586.500	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			802.83000	0.80283	898.200	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			688.22000	0.68822	597.360	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			790.34000	0.79034	884.720	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			700.19000	0.70019	608.350	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			777.98000	0.77798	871.380	2.08	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.80634	126.74599	7.68128	127.98025		12.52	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,278.13000	2.27813	1,440.160	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			910.11000	0.91011	1,306.400	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,544.80000	3.54480	2,516.920	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			433.26000	0.43326	639.640	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,803.84000	7.80384	6,582.510	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			30.02000	0.03002	42.950	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,627.35000	10.62735	9,394.030	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			3.36000	0.00336	4.300	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.89353	123.23110	7.76389	124.48246		13.51	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,043.11000	8.04311	7,069.850	14.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			1,439.90000	1.43990	1,718.000	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,748.72000	3.74872	3,095.620	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,883.87000	3.88387	4,482.130	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,076.52000	5.07652	4,298.370	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,810.84000	2.81084	3,284.050	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,040.15000	7.04015	6,122.350	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,796.89000	1.79689	2,130.450	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,130.05000	1.13005	848.170	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,883.00000	8.88300	9,852.480	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,784.45000	1.78445	1,388.350	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,926.67000	6.92667	7,781.930	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.97096	124.72174	7.83718	125.98818		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,127.58000	3.12758	2,630.100	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,298.50000	7.29850	8,067.460	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,055.27000	3.05527	2,565.720	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,426.32000	7.42632	8,203.210	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,091.30000	3.09130	2,597.780	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,362.23000	7.36223	8,135.150	12.99	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.17090	122.63963	8.02712	123.93882		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			1,201.39000	1.20139	6,925.020	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			0.00000	0.00000	7,022.820	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			6,336.25000	6.33625	9,851.150	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			0.00000	0.00000	4,814.090	14.28	0.00	0	10.00
R186	On	07/11/2013	Bond Future	8.14	Call			1,021.65000	1.02165	6,833.470	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			0.00000	0.00000	7,111.010	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			1,111.57000	1.11157	6,879.430	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			0.00000	0.00000	7,067.050	13.82	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			213.37772	213.37772	213.38299	213.38299			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			5,607.01000	5.60701	5,612.280		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,617.01000	5.61701	5,622.280		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,627.01000	5.62701	5,632.280		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			279.28070	279.28070	279.03673	279.03673			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,046.73000	12.04673	12,290.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			12,036.73000	12.03673	12,280.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			12,026.73000	12.02673	12,270.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.88991	110.98423	4.82770	111.11451		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			604.59000	0.60459	481.280		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			15.00000	0.01500	21.970		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.83393	108.13024	4.76202	108.26222		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			585.38000	0.58538	495.400		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			185.98000	0.18598	227.980		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.76586	109.43823	4.68299	109.57176		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			64.11000	0.06411	46.710		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,107.93000	1.10793	1,224.060		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.05	Call			66.51000	0.06651	48.570	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,094.00000	1.09400	1,209.590	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			68.97000	0.06897	50.500	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,080.12000	1.08012	1,195.180	1.16	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.95013	205.95013	205.94756	205.94756			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,957.56000	13.95756	13,960.130		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,947.56000	13.94756	13,950.130		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,937.56000	13.93756	13,940.130		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.95434	110.73200	5.89909	110.97566		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,187.39000	4.18739	3,943.680	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.17000	0.00017	0.120	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.00760	112.28265	5.94844	112.52960		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			474.68000	0.47468	398.630	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			2,198.40000	2.19840	2,369.300	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,525.26000	1.52526	1,367.360	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			852.47000	0.85247	941.520	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,151.20000	3.15120	2,937.030	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			266.18000	0.26618	298.960	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,179.34000	4.17934	3,949.040	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			129.05000	0.12905	145.700	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.05156	109.48441	5.98871	109.73427		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,278.20000	1.27820	1,154.120	4.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.90	Put			1,632.05000	1.63205	1,757.830	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,297.10000	1.29710	1,171.900	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,610.99000	1.61099	1,735.650	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,259.46000	1.25946	1,136.500	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,653.29000	1.65329	1,780.190	4.44	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.25028	111.79449	6.20026	112.05956		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,250.92000	5.25092	4,985.750	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.27000	0.00027	0.170	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.30774	109.32969	6.25486	109.59833		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,295.04000	5.29504	5,043.980	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			181.77000	0.18177	199.350	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.36001	110.65222	6.30443	110.92405		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,005.07000	2.00507	1,855.880	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,075.78000	2.07578	2,198.420	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,030.26000	2.03026	1,880.010	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,051.96000	2.05196	2,173.540	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,055.63000	2.05563	1,904.330	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,028.35000	2.02835	2,148.880	6.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.03844	105.12185	4.98547	105.18366		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			140.40000	0.14040	97.410	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			65.10000	0.06510	83.920	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.96948	102.82892	4.90060	102.89148		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Call			175.15000	0.17515	147.670	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			303.03000	0.30303	338.110	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.87304	104.07276	4.78053	104.13603		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			40.83000	0.04083	33.400	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			999.99000	0.99999	1,055.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			41.59000	0.04159	34.050	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			993.80000	0.99380	1,049.530	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			42.36000	0.04236	34.700	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			987.62000	0.98762	1,043.230	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			6.59676	105.92477	6.54689	106.21364		7.19	0.00	0	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,787.86000	5.78786	5,498.790	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.55000	0.00055	0.350	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.66261	103.76861	6.61026	104.06139		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,914.12000	5.91412	5,641.570	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			233.12000	0.23312	253.350	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.72441	105.02380	6.66974	105.32010		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,799.00000	1.79900	1,658.190	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,055.65000	3.05565	3,211.140	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,822.36000	1.82236	1,680.430	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,023.92000	3.02392	3,178.290	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,845.90000	1.84590	1,702.860	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,992.41000	2.99241	3,145.670	7.56	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.78228	100.47292	6.72745	100.82002		8.88	0.00	0	11,904.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Call			1,124.49000	1.12449	861.630	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			602.48000	0.60248	686.720	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,766.32000	4.76632	4,417.930	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			10.71000	0.01071	9.420	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,942.79000	5.94279	5,595.150	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2.16000	0.00216	1.620	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.84952	101.87997	6.79229	102.23174		8.73	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			416.20000	0.41620	347.340	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,447.97000	5.44797	5,730.880	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,218.04000	6.21804	5,898.300	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			356.94000	0.35694	388.970	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,649.60000	11.64960	11,299.770	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			20.69000	0.02069	22.630	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.90870	99.71939	6.84926	100.07538		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,103.76000	2.10376	1,931.880	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,369.65000	3.36965	3,553.760	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,130.18000	2.13018	1,956.990	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,335.12000	3.33512	3,517.920	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,156.79000	2.15679	1,982.290	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,300.84000	3.30084	3,482.330	9.01	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.58086	77.26492	8.46098	78.25233		18.12	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,377.03000	4.37703	3,454.240	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			164.50000	0.16450	229.120	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future			8.66572	78.34696	8.54221	79.34810		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,317.15000	3.31715	2,749.030	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,603.44000	2.60344	3,036.460	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,249.93000	4.24993	3,597.880	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,948.50000	1.94850	2,297.590	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,433.97000	5.43397	4,697.450	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,370.18000	1.37018	1,634.800	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.73948	76.15306	8.61275	77.16621		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,488.54000	2.48854	2,116.060	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,609.53000	7.60953	8,250.200	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,432.04000	2.43204	2,065.470	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,731.94000	7.73194	8,378.520	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,460.09000	2.46009	2,090.570	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,670.46000	7.67046	8,314.090	19.47	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.91688	158.91688	158.91668	158.91668			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,926.68000	13.92668	13,926.880		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			13,916.68000	13.91668	13,916.880		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			13,906.68000	13.90668	13,906.880		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			123.45058	123.45058	123.35389	123.35389			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,363.89000	1.36389	1,460.580		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			1,353.89000	1.35389	1,450.580		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			1,343.89000	1.34389	1,440.580		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.97296	127.97296	127.97391	127.97391			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,983.91000	5.98391	5,982.960		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,973.91000	5.97391	5,972.960		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,963.91000	5.96391	5,962.960		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.38686	88.41510	8.25692	89.51526		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			136.99000	0.13699	40.310	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,628.56000	4.62856	5,632.040	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,684.57000	4.68457	3,651.600	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			138.39000	0.13839	205.580	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.47737	89.65326	8.34324	90.76865		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,012.38000	6.01238	5,192.850	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,515.81000	1.51581	1,811.670	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.55293	87.20341	8.41516	88.33234		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,541.27000	2.54127	2,129.420	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,494.96000	7.49496	8,212.040	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,570.73000	2.57073	2,155.550	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Put			7,434.85000	7.43485	8,148.600	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,600.39000	2.60039	2,181.890	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,375.06000	7.37506	8,085.490	17.10	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.60574	78.96975	8.48584	80.01024			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			4,558.41000	4.55841	5,598.900		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			4,462.22000	4.46222	5,502.710		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			4,366.21000	4.36621	5,406.700		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.41020	1.41020	1.38100	1.38100		16.74	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			606.32460	0.06063	810.083	15.91	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			196.32460	0.01963	108.083	15.91	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.41840	1.41840	1.38820	1.38820		16.59	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,182.85920	0.11829	1,417.678	15.82	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			200.85920	0.02009	133.678	15.82	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,111.20610	0.11112	1,338.473	15.85	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			229.20610	0.02292	154.473	15.85	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			1,042.14980	0.10421	1,261.520	15.87	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			260.14980	0.02601	177.520	15.87	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>238,562,313.10</b>	<b>81,101</b>	<b>1,545,155.00</b>

### i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.19948	11.79419	100.19948	11.76525			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.18372	111.91291	22.13020			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.08538	100.28788	9.06307			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.51981	107.66087	9.49718			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.26433	103.39172	20.21773			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	37.84547	104.36845	37.75776			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.06297	101.36321	10.03830			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.13272	113.91613	15.09568			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	57.72332	100.27783	57.58160			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	52.86147	211.62296	52.70484			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	22.90157	129.44081	22.83614			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	3.85456	262.36064	3.83695			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.78457	100.84946	21.73140			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	39.62854	100.44837	39.53109			90,403,533,000.00	900,000	300,000.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.29696	100.42180	12.26673			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	7.92592	100.43468	7.90643			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.48463	100.45423	7.46622			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.54769	100.46712	7.52913			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			111.10270	21.88894	111.10270	21.83557			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	21.24656	103.51808	21.19289			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	26.93453	105.34380	26.87163			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	27.59949	101.94970	27.53071			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	21.62429	101.07971	21.57082		316,581,651,720.00	3,132,000		1,566,000.00
ABL13	On	11/10/2016			99.99989	11.01232	99.99989	10.98565			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	9.45896	100.00000	9.38797		400,000,000,000.00	4,000,000		2,000,000.00
ABL15	On	09/10/2017			100.00000	2.36474	100.00000	2.34699			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	78.50180	103.66357	78.33692			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	52.87269	107.24687	52.74742			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			102.43496	58.46170	102.43496	58.31540			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	94.04125	100.00000	93.80673			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	95.13889	100.00000	94.97400			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	89.07094	100.85053	88.64970			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	52.92728	211.08307	52.77066			0.00	0	0.00
ABLI02	On	08/05/2014			133.30786	34.22179	133.30786	34.12336			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	16.73167	119.08892	16.68679			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.21741	109.87287	7.19922			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			118.65286	19.37549	118.65286	19.32650			528,005,227,000.00	4,450,000	1,250,000.00
ABLS2B	On	13/07/2016			99.88052	14.69448	99.88052	15.14655			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	10.86254	100.32050	10.83615			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.35971	100.26386	10.33428			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.20979	100.35503	13.16796			42,349,822,660.00	422,000	211,000.00
ABLS11	On	29/06/2019			104.30633	5.96951	104.30633	5.95522			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	20.77598	100.00000	20.66544			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.69507	158.84518	2.68619			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	11.49089	152.12037	11.45423			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	3.94339	164.13952	3.93009			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	92.99835	141.35498	92.75394			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.58600	161.61787	2.57733			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	52.86985	211.55410	52.71322			0.00	0	0.00
ABN23	On	31/03/2013			211.63281	52.86027	211.63281	52.70364			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
ABN33	On	29/01/2018			69.59203	6.14346	69.59203	6.13460			0.00	0	0.00
ABN34	On	29/01/2018			69.59203	6.14346	69.59203	6.13460			0.00	0	0.00
ABN35	On	04/03/2013			100.66669	90.33856	100.66669	90.11692			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			84.61000	10.23562	84.61000	10.21844			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.55142	93.01000	15.52343			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.78205	100.38164	10.75556			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.76693	95.94000	13.74158			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	12.89977	94.42000	12.87603			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.06854	95.33000	12.04612			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.71434	89.17000	25.66872			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.79725	92.44000	23.75377			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.84056	100.10161	8.81294			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.69409	99.93416	9.16152			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.30755	90.18000	23.26574			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.39192	122.92857	19.35557			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.30876	111.67000	17.28773			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.70141	97.51000	19.66399			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.35053	95.63000	19.31429			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.67004	97.02000	18.63471			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.24661	100.23447	9.21737			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On	15/09/2015	Spot Bond			119.76186	18.06600	119.76186	18.01922			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	65.72315	94.20000	65.60374			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.08211	99.90991	9.04219			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	16.96018	94.15000	16.92878			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.80461	94.84000	15.77519			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.47986	99.13676	2.46834			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.91007	143.60519	1.90440			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.49997	186.40405	2.48213			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.57201	100.00000	12.54796			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.29551	111.64771	10.27031			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.72905	108.15845	21.67806		216,316,900,000.00	0.00	2,000,000	7,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.11774	102.54996	11.09262			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.03403	94.96915	10.01252			0.00	0	6,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.05624	108.39757	14.02265			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.01497	122.68013	28.93620			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.75039	4.00000	119.72495			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.81530	266.98405	3.79766			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.67742	120.37770	4.66498			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.04694	121.95151	3.03874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On	31/07/2013	Spot Bond			99.40204	65.88595	99.40204	65.72719			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	86.55695	100.37243	86.35407			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	58.36015	100.40649	58.21670			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.09513	100.00000	19.04887			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	61.78392	100.91878	61.63136			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	66.27184	99.79614	66.11159			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	61.78392	100.91878	61.63136			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	64.56488	101.24381	64.40673			0.00	0	4,500,000.00
ACL027	On	20/05/2013	Spot Bond			107.32702	70.14769	107.32702	69.98410			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	20.54966	108.29483	20.50058			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.13864	101.29798	19.09173			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.39077	101.33324	19.34323			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	22.95897	101.83296	22.90244			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	81.35601	100.00000	81.35601			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	58.13810	100.38145	57.99522			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	58.10781	100.37804	57.96501			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	18.88639	101.26271	18.84012			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.66966	53.29666	7.66071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	98.74221	100.00000	98.48237			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	98.74221	100.00000	98.48237			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	42.71127	100.96976	42.60691			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	39.48289	100.25039	39.38703			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.69925	100.00000	15.66946			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	98.51017	100.00000	98.25025			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	58.51156	100.42346	58.36772			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.57418	100.44432	16.53342			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.37219	100.49129	17.32946			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.21826	100.42335	16.17839			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.45875	100.43752	16.41828			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.56456	100.44375	16.52383			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	10.91853	101.50954	10.89420			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	10.91853	101.50954	10.89420			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	10.97517	101.51908	10.95071			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	12.96511	100.41204	12.93325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			101.51908	10.97517	101.51908	10.95071			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	10.86188	101.49999	10.83768			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	31.90284	78.26156	31.85249			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.68893	100.40403	20.63808			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	86.61265	100.37805	86.41011			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	39.87199	100.39793	39.77399			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.70035	100.28977	12.66917			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	39.87199	100.39793	39.77399			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	86.61265	100.37805	86.41011			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.23454	100.42907	8.21430			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.22850	100.44304	8.20827			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.24003	100.44869	8.21977			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.02757	100.43737	8.00782			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	39.52249	100.36953	39.42537			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.45141	100.41205	8.43064			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	81.28081	99.88150	99.72932			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.21160	99.98291	55.07787			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	81.28081	99.88150	99.72932			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			108.24656	10.03874	108.24656	10.01237			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	39.62732	100.37811	39.52994			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	41.49047	104.10799	41.39609			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.70472	101.33364	44.59512			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.11890	101.54682	7.10142			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.06637	102.38458	7.04889			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.84962	100.00000	7.83473			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	43.52644	101.42788	43.41965			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.41277	100.00000	4.40300			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.20051	100.00000	4.19112			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.15470	71.11496	12.13682			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.31928	132.65083	2.31276			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.40885	132.65812	2.40209			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.80035	100.42332	7.78118			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	29.97977	100.93790	29.90653			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	29.97977	100.93790	29.90653			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	43.52644	101.42788	43.41965			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.55148	100.82870	29.47936			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.40912	28.27194	100.40912	28.20245			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	28.22240	100.40572	28.15303			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.57012	101.67963	7.55130			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.42470	100.74141	11.39654			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.55958	101.67956	7.54079			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.63553	102.34980	10.61167			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	86.77732	100.42347	86.57431			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.68419	102.41855	10.66021			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	20.72371	100.57096	20.67270			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.28227	100.76241	10.25691			0.00	0	15,000,000.00
ACL144	On	20/12/2016	Spot Bond			100.26297	9.67678	100.26297	9.65303			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.81809	100.42504	7.79887			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	47.28785	101.60514	47.17038			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	39.61924	100.61305	39.53950			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.50854	100.35023	39.42921			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.63266	100.41612	9.61330			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.40816	101.07263	43.30200			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	19.93532	100.37072	19.89529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015	Spot Bond			100.36105	19.78290	100.36105	19.74317			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.07877	100.37982	20.03844			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.61221	100.41498	9.59289			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.25412	100.39511	9.23552			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	19.96222	100.37243	19.92213			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.06084	100.37868	20.02055			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.66485	100.58046	10.64783			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	15.97646	100.38479	15.94437			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.00705	100.37527	19.96686			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	29.96336	100.52552	29.88963			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	19.62336	100.96473	19.57489			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	39.40008	100.34943	39.30328			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.58541	109.48099	9.56913			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	8.98243	100.41322	8.96036			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.51146	103.04527	3.50544			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.27095	100.37811	20.22114			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	93.93158	100.00000	93.70192			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.46763	100.37910	15.42961			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On	20/06/2017	Spot Bond			100.39881	8.91056	100.39881	8.88866			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	7.99695	100.41280	7.97730			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.46699	100.38479	7.44863			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	93.97856	100.00000	93.74878			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	57.95454	100.37751	57.77102			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.81226	100.41000	29.71782			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	93.59835	100.00000	93.36949			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.51498	100.39600	17.45950			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	10.99728	100.42679	10.96243			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.38036	100.39881	10.34749			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.48289	100.41560	9.45285			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.57780	100.40776	10.54429			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.05408	101.11287	9.02522			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	3.95253	100.39293	3.94001			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12356	100.41672	0.12317			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12351	100.42399	0.12312			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	50.10248	100.31940	49.87668			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	50.10157	100.32262	49.87576			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On	20/09/2015	Spot Bond			100.00000	8.94245	100.00000	8.88768			14,400,000,000,000.00	144,000,000	130,000,000.00
ACL192	On	20/12/2015	Spot Bond			100.00000	5.96163	100.00000	5.92512			10,700,000,000,000.00	107,000,000	107,000,000.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	89.92748	103.90964	89.70775			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	89.90396	103.89068	89.68432			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	70.42719	102.86773	70.29401			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.61087	100.00000	2.60455			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.58973	100.89131	21.53701			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.30264	100.99451	22.24813			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	22.77747	101.06323	22.72176			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.27507	104.59347	9.25354			0.00	0	5,400,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	14.87299	122.89930	14.83411			511,261,088,000.00	4,160,000	2,080,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.41191	100.00000	29.34065			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	14.87463	113.22249	14.83782			2,117,260,563,000.00	18,700,000	19,150,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.43678	100.00000	24.37757			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.38646	100.00000	11.36126			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	5.34583	151.06546	5.32886			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.20040	125.57279	31.11788			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On	11/10/2013	Spot Bond			100.00000	36.99026	100.00000	36.71262			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.28311	100.26923	10.25814			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	9.89874	108.77896	9.87515			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.36764	99.90066	19.30723			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.37541	99.89602	9.34617			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.05766	100.00000	37.93884			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.14566	112.73330	17.10360			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.33760	100.19041	9.31494			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	58.96354	100.45105	58.81855			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.11087	102.32887	51.99204			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.43362	100.17231	27.36706			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.54277	103.90134	26.48183			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.79927	108.14051	10.77365			0.00	0	2,040,000.00
BAW9	On	03/02/2014	Spot Bond			101.25961	44.32167	101.25961	44.21309			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.03655	104.66313	16.99357			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	58.40793	100.27024	58.26609			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.29867	102.35861	19.25093			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.29014	102.28416	19.24246			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.27011	13.52579	100.27011	13.49294			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			102.23278	16.43956	102.23278	16.39894			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			103.79822	12.60268	103.79822	12.57112			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	15.62609	100.27685	15.58814			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	15.62609	100.27685	15.58814			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	15.62608	100.27691	15.58813			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.25830	101.50925	16.21839			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.07551	102.45999	17.03323			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.29867	102.35861	19.25093			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.72095	102.86494	14.68438			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.32637	102.39307	11.29834			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.22565	100.26206	13.19353			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.03629	100.25556	12.00706			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.03629	100.25556	12.00706			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.23445	100.24109	29.16348			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	84.65241	100.18420	84.46102			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.94926	100.00000	17.90578			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.15629	100.92479	14.11174			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond			100.32752	14.94561	100.32752	14.89882			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	12.86270	99.23300	12.82281			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.68500	99.11456	1.67978			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.87061	100.00000	1.86230			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	47.88917	100.18154	47.67595			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.11583	100.00000	6.08603			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	19.89562	104.64060	19.84543			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.22624	103.89800	17.18306			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.34730	102.66503	16.30676			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	15.56854	100.33517	15.51978			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.43270	100.00000	5.42242			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.52405	100.00000	19.47675			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.76908	100.00000	17.72604			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.96857	100.00000	10.94200			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.96857	100.00000	10.94200			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.26152	100.00000	13.22939			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.49089	100.00000	11.46305			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.44416	77.36931	100.44416	77.04035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.27701	30.14335	100.27701	30.06934			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.28373	18.76567	100.28373	18.71960			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			165.86185	2.58090	165.86185	2.57244			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			134.98268	8.09691	134.98268	8.07798			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.26039	135.23863	9.23872			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.23985	98.54987	12.27296			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	32.06712	101.43384	31.98844			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	56.83823	100.16538	56.70034			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	43.08876	101.00289	42.98344			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	42.67191	100.89815	42.56771			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	56.57544	102.94694	56.43478			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	44.24370	101.21182	44.13535			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	84.68844	100.25001	84.49687			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	7.78041	100.66600	7.76124			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	27.97880	100.38899	27.91004			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU On	08/05/2014	Spot Bond			100.00000	25.66002	100.00000	25.57991			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	61.05832	100.00000	60.92392			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			101.42461	10.26463	101.42461	10.23944			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			101.43555	10.30963	101.43555	10.28433			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			101.46836	10.44459	101.46836	10.41895			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			101.57774	10.89390	101.57774	10.86713			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	11.34237	101.68711	11.31448			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.59371	101.99310	12.56266			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.94526	101.25226	9.92090			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.34693	101.32200	10.32156			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	10.51894	101.35188	10.49315			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.57626	101.36184	10.55033			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	11.26350	101.48134	11.23584			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	12.17796	101.64062	12.14803			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.73401	100.00000	2.72738			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.73401	100.00000	2.72738			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	8.98258	100.41538	8.96050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.45116	9.55843	100.45116	9.53492			0.00	0	0.00
BG42A3	On	15/03/2017			100.46091	9.71543	100.46091	9.69153			0.00	0	0.00
BG42A4	On	15/03/2017			105.04449	11.26292	105.04449	11.23668		434,043,832,680.00		4,132,000	2,066,000.00
BG42B	On	15/03/2017			100.49015	10.18624	100.49015	10.16119			0.00	0	0.00
BG42C	On	15/06/2017			100.54199	10.22657	100.54199	10.20140			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.44159	100.00000	2.43561			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.44159	100.00000	2.43561			0.00	0	0.00
BID01	On	06/08/2014			109.02542	30.00904	109.02542	29.93816			0.00	0	17,900,000.00
BIDC14	On	26/10/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BIDC21	On	17/10/2012			99.90382	66.68805	99.90382	66.68805			0.00	0	0.00
BIDC23	On	26/10/2012			99.78943	97.85965	99.78943	97.59853			0.00	0	0.00
BIDC24	On	27/11/2012			99.33557	90.18264	99.33557	89.96184			0.00	0	0.00
BIDC25	On	25/01/2013			98.45450	78.92405	98.45450	78.75638			0.00	0	0.00
BIDC26	On	02/08/2013			95.58562	58.90107	95.58562	58.79292			0.00	0	0.00
BLG1A4	On	21/11/2015			100.78103	12.29137	100.78103	12.26138			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.28042	100.00000	7.26278			0.00	0	0.00
BLG1A6	On	21/11/2032			100.94045	7.62072	100.94045	7.60211			0.00	0	0.00
BLG1B	On	21/11/2015			100.78378	12.31245	100.78378	12.28242			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.66031	100.82929	12.62942			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.29222	100.91196	13.25976			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	15.91755	101.25521	15.87855			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.81440	101.82396	14.77793			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	58.83636	100.43475	58.69170			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	56.73141	100.66283	56.59317			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	90.47116	102.16271	90.24957			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	39.71193	100.41213	39.58614			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.46284	100.00000	8.44233			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	98.09441	101.68827	97.83278			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.29770	117.90266	30.22149			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.35384	125.14109	19.30279			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.49077	102.03851	14.45503			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.44737	101.32226	31.37029			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	17.95380	111.35530	17.91066			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.44277	105.54647	12.41366			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.84024	101.86680	13.80614			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.38038	106.76252	13.34931			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.85304	16.80851	100.85304	16.75564			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.30433	107.65219	14.27089			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.41399	101.28817	0.41215			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	19.67751	101.82280	19.60256			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	13.93226	122.47945	13.89594			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.58059	118.42047	13.54611		404,761,166,460.00	3,418,000	2,709,000.00	
CCT03	On	15/03/2025	Spot Bond			117.20315	10.35823	117.20315	10.33187			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.51689	100.88420	13.48352			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.60014	104.14474	16.57283			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	94.77796	101.65048	94.53742			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	34.47645	102.86721	34.39079			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.94853	103.30382	22.89130			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	94.65369	101.25944	94.41066			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	19.84939	100.80383	19.78630			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	86.45414	100.33426	86.25205			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	87.45170	100.61895	87.24630			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.22115	100.74860	32.14172			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	58.38538	100.40933	58.24187			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	58.38538	100.40933	58.24187			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	58.38538	100.40933	58.24187			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	61.75807	100.91360	61.60558			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	58.41062	100.41216	58.26704			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	58.15827	100.38376	58.01535			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	57.95637	100.36102	57.81397			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	62.32654	100.95747	62.17427			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.59815	101.78237	22.54253			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	56.89227	100.19516	56.75421			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.45777	101.76269	22.40251			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	58.15828	100.38372	58.01536			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	57.98161	100.36383	57.83915			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.19940	101.86667	23.14226			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	62.44763	100.97002	62.29504			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.92517	62.27604	100.92517	62.12393			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	62.22150	101.01305	62.06773			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	58.46108	100.41784	58.31737			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	58.28445	100.39797	58.14119			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	58.33493	100.40359	58.19155			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	54.30018	104.39421	54.17433			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	70.62421	101.82300	70.46557			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	52.44875	102.79173	52.32871			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	63.91492	101.32621	63.75825			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	92.07471	100.86778	91.84501			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.44372	100.52565	41.34175			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	40.79537	101.34356	40.69426			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	40.79537	101.34356	40.69426			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	66.60465	99.85161	66.44350			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.10332	101.22270	23.04674			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.93996	100.00000	16.89847			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.75394	100.00000	16.71291			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.16456	100.42338	13.13220			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.19813	100.00000	37.10803			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	91.99155	100.00000	91.76384			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	84.50607	100.50974	84.31450			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	84.60507	100.82702	84.41278			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	84.55408	100.54079	84.36235			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	84.56066	100.49424	84.36899			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	38.88227	100.00000	38.78808			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.61600	100.39213	12.58499			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66777	100.00000	66.66776			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66777	100.00000	66.66776			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.19584	100.60029	13.16335			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.64259	102.77141	12.61413			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.60029	13.19584	100.60029	13.16335			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.25051	100.01323	10.22567			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.21314	100.90290	34.12867			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	35.72376	100.91909	35.63555			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.58845	106.57524	6.57318			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.37837	99.04734	14.34383			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.14721	106.47706	3.13955			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.00645	100.91984	12.97713			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	35.70507	101.01820	35.61683			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.19584	100.60029	13.16335			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.19584	100.60029	13.16335			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.57518	106.09892	3.56642			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.64343	106.04227	6.62714			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.41827	100.61212	13.38523			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	85.94348	100.32240	85.74399			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	86.63924	100.39517	86.43613			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	58.98078	100.47626	58.83572			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.07905	100.57686	41.97547			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213 On	12/10/2014	Spot Bond			99.98364	26.31601	99.98364	26.25227			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.38827	99.98339	26.32435			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.50144	103.62392	11.47509			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.57557	99.99988	26.51119			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.49518	99.99989	26.43100			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	9.53013	99.79173	9.50709			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	9.52888	99.80002	9.50584			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.50814	103.81175	11.48188			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.50814	103.81175	11.48188			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	34.08121	104.34821	33.99450			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	34.63914	107.51178	34.54864			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	13.66353	107.00303	13.63157			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.17392	100.43472	10.14891			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.06347	100.48341	11.03625			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	58.62478	100.44030	58.48064			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	58.64508	100.44323	58.50089			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	19.42775	99.90043	19.38072			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	19.42775	99.90043	19.38072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.94701	37.57629	100.94701	37.50043			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	97.47476	101.15359	97.21812			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	66.86014	99.83657	66.69841			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	66.86014	99.83657	66.69841			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	14.67638	100.64882	14.64683			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.01070	101.05242	9.98623			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	94.24359	100.93369	94.00415			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.08776	100.44136	10.06749			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.56613	100.86994	21.51347			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.28441	100.93114	10.25930			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	10.94255	101.19905	10.91824			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	10.94255	101.19905	10.91824			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.52910	100.81644	21.47656			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.54803	100.81889	21.49545			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.01119	100.84952	14.97454			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	14.84296	101.47693	14.80652			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.41299	100.47537	20.36278			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.59432	101.44712	14.55851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015	Spot Bond			100.26649	19.93287	100.26649	19.88394			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.26649	19.93287	100.26649	19.88394			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.26649	19.93287	100.26649	19.88394			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.26649	19.93287	100.26649	19.88394			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.26649	19.93287	100.26649	19.88394			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.27379	20.09496	100.27379	20.04563			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.28582	9.42897	100.28582	9.40583			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.28582	9.42897	100.28582	9.40583			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.28582	9.42897	100.28582	9.40583			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.28582	9.42897	100.28582	9.40583			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.28582	9.42897	100.28582	9.40583			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.28785	9.48015	100.28785	9.45686			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			106.98684	9.86710	106.98684	9.84377			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.51194	29.76544	100.51194	29.69221			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.89505	29.81160	100.89505	29.73881			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.15533	80.00925	100.15533	79.78231			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.39498	39.72299	100.39498	39.62537			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.39498	39.72299	100.39498	39.62537			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268 On	30/04/2017	Spot Bond			101.37065	9.39369	101.37065	9.36401			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.57986	100.49989	10.55383			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.03521	101.35958	14.00081			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.14365	100.58462	12.11375			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.80604	100.39320	8.78440			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.75379	100.39040	8.73227			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.80479	100.40357	8.78315			0.00	0	1,500,000.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.46575	100.91562	8.43911			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	9.82505	101.06552	9.79409			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	9.80290	100.99983	9.77203			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.78389	100.40244	8.76230			0.00	0	1,000,000.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.48030	100.54373	18.43482			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	10.65669	100.65226	10.62286			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	16.88790	100.36006	16.83443			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.46917	100.24531	16.41708			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.16980	100.37919	17.11544			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.36730	100.44355	11.33129			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.36730	100.44355	11.33129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017	Spot Bond			100.44355	11.36730	100.44355	11.33129			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.44355	11.36730	100.44355	11.33129			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			101.18342	11.41512	101.18342	11.36444			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.81012	2.09791	100.81012	2.08862			0.00	0	0.00
CLN290	On	26/06/2017	Spot Bond			100.17296	1.85385	100.17296	1.84491			0.00	0	0.00
CLN291	On	26/06/2017	Spot Bond			100.17296	1.85385	100.17296	1.84491			0.00	0	0.00
CLN292	On	26/06/2017	Spot Bond			100.17084	1.85398	100.17084	1.84504			0.00	0	0.00
CLN293	On	30/06/2017	Spot Bond			100.14936	1.84066	100.14936	1.83219			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.84783	100.14949	1.83882			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.84198	100.15029	1.83340			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.17761	100.00000	1.17039		3,000,000,000,000.00	30,000,000	30,000,000.00	
CLN297	On	30/06/2017	Spot Bond			100.00000	1.74355	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.74542	100.00000	19.70196			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.74542	100.00000	19.70196			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.67935	34.94295	0.67875			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	59.89447	154.47129	59.74522			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	89.11232	100.53703	88.89657			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	89.10183	100.53241	88.88612			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	111.96189	100.00000	111.72898			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	91.46119	154.29358	91.22392			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	89.09134	100.52779	88.87567			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	63.91065	152.83040	63.74239			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	65.38399	101.20452	65.22388			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	65.38399	101.20452	65.22388			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.61057	156.76383	6.39446			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	73.05035	94.77223	72.89568			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	72.50834	97.02201	72.35181			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	89.10183	100.53241	88.88612			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	89.10183	100.53241	88.88612			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.40127	100.00000	14.36601			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00038			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00038			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	74.21088	101.10498	74.04515			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.73884	120.49629	10.77105			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00017	134.98268	0.00017			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00019	135.23863	0.00019			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01 On	20/10/2015	Spot Bond			78.86322	17.42035	78.86322	17.39270			0.00	0	0.00
CLNF02 On	20/10/2015	Spot Bond			78.68249	17.47336	78.68249	17.44567			0.00	0	0.00
CLNF03 On	10/10/2016	Spot Bond			100.01914	10.83904	100.01914	10.81279			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.01914	10.83904	100.01914	10.81279			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.44036	11.51950	100.44036	11.49117			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.70825	100.40864	9.68439			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.01378	100.41492	8.99162			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	55.02379	100.01997	54.85198			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.11957	100.41000	9.09715			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	9.03516	101.50812	8.99450			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	14.62663	109.94659	14.59127			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	71.96074	106.29178	71.79334			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.35247	106.25789	12.32373		909,992,569,960.00	8,564,000	19,292,000.00	
COJ05 On	05/06/2023	Spot Bond			122.59946	14.16863	122.59946	14.13166			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	18.62520	112.90836	18.57970			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.31867	111.62273	10.29342			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	84.55101	100.00000	84.36640			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.83110	5.86800	103.81473			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			100.79434	21.44288	100.79434	21.39057			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	9.97898	100.83040	9.95463			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.33986	100.70290	21.28726			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	20.38962	101.26682	20.29903			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	90.06506	100.65651	89.84191			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	90.24005	100.45141	90.02227			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.65774	100.00000	70.52493			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	78.12655	100.18699	77.95937			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	72.27962	100.13300	72.14388			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	38.78229	100.21016	38.61145			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	19.14124	100.22082	19.05692			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	52.80721	100.19483	52.57461			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	55.05333	104.31041	54.92789			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.09243	133.09009	18.04207			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.18323	111.95336	10.15866		759,172,079,350.56		6,781,146	81,227,382.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.22077	110.94098	10.19628		3,137,502,995,413.40		28,280,830	199,449,830.00
DVF12	On	13/10/2014	Spot Bond			99.94230	26.58584	99.94230	81.34441			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			142.91138	11.89249	142.91138	11.85770			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.34389	101.79146	16.30367			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	23.62965	100.97946	23.55443			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	9.87973	101.06163	9.84826			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.12882	101.11630	4.11566			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.72406	101.17092	1.71856			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	11.86803	126.54006	11.83504			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.78000	114.44909	1.78000	114.43166			17,800,000,000.00	10,000,000	325,000,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.61225	111.69838	11.58428			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.52013	112.15374	10.49430			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	13.89335	106.65311	13.86111			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.55018	100.93077	16.50975			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	95.04897	100.81699	94.80652			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	91.23002	100.00000	91.00858			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	23.48144	126.47802	23.41653			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			109.43400	23.61645	109.43400	23.56050			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.16100	107.25989	17.11627			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.41157	101.66692	10.37859			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	93.98490	101.08827	93.74518			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	22.87627	101.14823	22.82028			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	94.24906	101.26753	94.00828			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.38100	101.05103	30.30671			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	94.35911	101.34215	94.11789			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.07158	101.17066	30.99553			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	62.71790	100.93125	62.56470			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	29.90579	100.96871	29.83271			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	16.72014	100.99870	16.67928			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	62.73361	100.93575	62.58036			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.31292	105.94219	16.27486			0.00	0	60,900,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	8.95938	111.43974	8.93772			2,201,380,623.96	19,754	505,575,754.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.52559	117.73441	10.49914			23,417,256,414.59	198,899	271,098,899.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.52993	95.26383	8.51169			2,020,094,760,064.95	21,205,265	63,811,265.00
ES33	On	15/09/2033	Spot Bond			9.16000	85.33455	9.04000	86.29704			289,067,212,960.00	31,557,556	530,096,556.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On	24/08/2015	Spot Bond			100.85636	18.79317	100.85636	18.70995			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	88.78773	100.35540	88.57720			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	37.83586	100.00000	37.55187			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.33196	100.00000	12.30209			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.00052	100.00000	11.97144			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	63.38334	101.07344	63.22831			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	63.51450	101.11222	63.35910			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	63.93409	101.23627	63.77750			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	64.17002	101.30601	64.01275			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	27.46755	105.15565	27.40350			1,066,698,913,600.00	10,144,000	22,272,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.33891	103.15112	11.31318			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	96.61780	101.02281	96.36375			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.55742	89.36715	100.55742	89.15074			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	9.89780	100.49836	9.87345			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	7.77383	100.49830	7.75471			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	11.04096	101.51768	11.01386			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	14.69176	111.84945	14.65614			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	8.95475	100.44644	8.93274			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014	Spot Bond			100.00000	44.88683	100.00000	44.78337			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	52.83510	211.83970	52.67846			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			105.16707	59.85987	105.16707	59.72257			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.08743	121.95151	3.07912			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.82312	266.05149	3.80548			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.88687	145.44748	1.88122			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	2.98696	186.40405	2.97623			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.22099	118.97136	18.17405			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.71241	100.00000	22.66159			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.71241	100.00000	22.66159			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.39017	51.72712	3.38631			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.36079	32.59207	3.35820			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.63361	31.38364	3.63090			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	36.81439	103.71290	36.73044			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	66.15861	101.43171	65.99629			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.37802	101.42118	14.34275			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	43.75993	100.70350	43.67178			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	40.55886	100.43778	40.47736			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105 On	24/02/2017	Spot Bond			101.37968	14.03175	101.37968	13.99735			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			101.37968	14.03175	101.37968	13.99735			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.95684	10.35137	100.95684	10.32581			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			101.35502	13.82605	101.35502	13.79216			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.52770	100.49706	10.50180			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	61.60307	100.81157	61.45275			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	13.63819	100.62812	13.60460			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.17049	100.42343	9.14794			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.02678	100.46990	10.00212			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.29754	100.53541	30.22298			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	8.58394	98.00000	8.55441			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.73403	100.00000	8.69980			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.48390	100.61842	13.45069			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.00737	100.45750	9.98277			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	11.98931	100.56313	11.95980			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	12.87481	100.61014	12.84311			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.55834	100.43349	9.53484			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.78862	100.51033	10.76208			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123 On	20/06/2017	Spot Bond			100.67570	14.11334	100.67570	14.07856			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.49064	100.44913	11.45422			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.95114	100.00000	6.92027			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.35161	100.53319	13.30928			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.70237	100.63883	15.65254			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.19339	100.48091	12.15474			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	12.93278	100.51430	12.89178			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	14.97660	100.60627	14.92909			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	13.97965	100.56147	13.93532			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.57939	100.63331	15.52994			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.46468	100.67296	16.41241			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	14.93969	100.60461	14.89229			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.12863	100.58527	15.08063			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.11758	100.52263	13.07599			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.51580	100.51264	13.47295			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	15.89914	100.64764	15.84867			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.71467	100.63938	15.66480			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.21037	100.61676	15.16210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On	20/09/2017			100.64874	15.92373	100.64874	15.87318			0.00	0	0.00
FRC142	On	20/09/2017			100.54761	13.67183	100.54761	13.62846			0.00	0	0.00
FRC143	On	20/09/2017			100.48314	12.24269	100.48314	12.20389			0.00	0	0.00
FRC144	On	20/09/2017			100.40273	10.46674	100.40273	10.43360			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	16.62448	100.68010	16.57170			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	31.14392	100.48314	31.04521			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	20.61853	100.54650	20.55314			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.17869	101.08864	3.16360			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.37211	100.52041	9.34240			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.65936	100.44745	1.65410			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.90717	98.00000	1.89281			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.21621	100.00000	1.20938			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.21621	100.00000	1.20938			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.37443	103.88434	37.28909			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	31.02432	101.69803	30.94803			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	16.84346	100.46014	16.80203			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.76272	100.45737	13.72887			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	46.15443	101.67764	46.04094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	101.00018	6.90500	100.98122			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	9.76965	98.80765	9.74598			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	72.30195	113.68077	72.13950		341,042,310,000.00	0.00	3,000,000	1,500,000.00
FRC55	On	11/07/2013	Spot Bond			100.00003	55.24097	100.00003	55.10714			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	27.94159	100.38660	27.87292			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	10.31892	101.46163	10.29360			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.50862	109.33538	6.49321			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	11.98850	100.46640	11.95902			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.08024	100.47150	12.05053			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	4.98532	109.51236	4.97350			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.71505	111.32550	23.66648			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.57342	109.33538	4.56259			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.55000	114.09057	5.53640			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	7.95562	114.42023	7.93902			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	86.89464	100.45580	86.69130			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.50456	101.66489	11.47628			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.85505	100.00000	16.81377			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.33948	100.79789	16.29917			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.69405	14.68670	100.69405	14.65051			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.97008	4.73000	106.94526			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	87.29181	100.56499	87.08736			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	14.89216	100.70697	14.85545			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.55289	100.40068	9.52940			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.69118	100.46304	10.66489			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.12720	100.61808	24.06778			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.22085	100.54671	12.19077			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.82830	100.52525	11.79919			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	86.49944	100.34678	86.29721			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	86.48914	100.34394	86.28695			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	88.81686	100.32862	88.64524			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	88.81735	100.34043	88.64570			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	88.82430	100.34112	88.65264			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	86.46436	100.34682	86.26175			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.20534	100.44788	10.18483			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.56480	100.64235	14.53547			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.19511	100.44732	10.17463			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			98.04956	23.15527	98.04956	23.10975			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.13376	100.67532	15.10329			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.46455	101.43156	14.42906			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	64.72561	101.08680	64.56729			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	67.07519	102.04635	66.90972			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	64.79515	101.11165	64.63662			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	66.43713	104.68033	66.26948			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	66.12195	96.98334	65.96610			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	65.01978	101.19191	64.86059			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	65.58108	101.39248	65.42022			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	66.27013	101.63872	66.10724			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	66.70248	101.79324	66.53830			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	13.72428	137.45936	13.68325			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	60.53437	101.30769	60.38438		303,923,070,000.00	3,000,000	1,500,000.00	
FRJ14	On	20/07/2014	Spot Bond			104.00517	30.08443	104.00517	30.00895			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.39388	100.18638	19.33323			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	12.42144	103.41346	12.39044			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	8.98028	100.62484	8.95209			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.39746	101.45882	8.37685			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.19602	100.00000	11.17478			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	3.92438	254.50193	3.90682			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.82507	265.81898	3.80744			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	3.96901	249.70910	3.95147			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.87572	117.34620	2.86851			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.25703	101.41744	8.23677			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.11159	117.54524	3.10345			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	11.36360	101.77641	11.33562			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.42358	100.01476	10.39833			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	98.36431	101.15940	99.41996			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	65.87493	101.49749	65.71320			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.16167	101.25022	8.14168			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.60412	100.29734	39.50687			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.72029	90.41057	2.71449			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	84.32410	100.18030	84.13130			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	86.12970	100.00000	85.92940			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	59.93697	100.68430	59.74873			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On	09/11/2024	Spot Bond			100.00000	0.94144	100.00000	0.93851			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.45151	101.11871	11.41501			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.72567	100.52362	59.53630			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	58.99636	100.43945	58.80944			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.22356	101.12618	8.19764			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	18.86058	101.07593	18.80049			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.22084	100.44759	9.19163			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.95877	100.44015	28.86702			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	16.87853	100.76967	16.82490			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	32.94083	101.24351	32.79289			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	64.49855	101.17008	64.20585			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.34699	100.00000	2.32938			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	27.83156	105.55013	27.76646			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.66370	106.51279	20.61502			0.00	0	900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.74026	104.36488	11.71306			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.13826	105.51532	10.11457			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	9.96166	113.83008	9.93703			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.87160	108.96559	10.85331			0.00	0	4,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			117.28648	12.72268	117.28648	12.69064			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.53019	102.81960	10.50648			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.09511	79.83345	10.07649			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	13.99200	100.94835	13.95744			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	18.36431	100.00000	18.22647		100,200,000,000,000.00	002,000,000	500,000,000.00	
GFC03	On	10/04/2015	Spot Bond			100.01778	19.74533	100.01778	19.68368			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.28095	104.81266	11.25486			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	76.81891	100.00000	76.66466			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	82.57345	100.00000	82.39738			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	77.60428	100.00000	77.44876			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	99.34195	101.05700	99.07645			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	89.84367	100.63710	89.62167			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	93.41961	100.81750	93.18254			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	92.90852	99.49839	92.67381			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	85.79990	99.03016	85.60064			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	26/10/2012	Spot Bond			99.78606	97.85972	99.78606	97.59861			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			99.90642	66.68748	99.90642	66.68747			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	96.31314	99.80110	96.06017			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	95.31624	99.64339	95.06886			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	6.82334	100.01501	6.80680			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.64089	100.01973	8.61995			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	93.51396	100.00000	93.27841			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	93.47460	100.85290	93.23730			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.88829	93.52958	100.88829	93.29207			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	93.72749	101.01560	93.48919			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	20.97473	100.57078	20.92311			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.15834	101.42786	11.13097			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	14.67688	99.93193	15.10086			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.62016	100.43806	10.59406			0.00	0	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	21.15162	102.01673	21.09946			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	10.94498	100.31458	10.91811			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.11370	99.88260	19.11980			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.51405	100.51108	9.47158			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	68.29392	101.35185	99.72310		1,013,518,500,000.00	10,000,000	10,000,000.00	
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	64.41535	105.54321	64.25160			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	64.41535	105.54321	64.25160			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.29168	100.00000	59.17950			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	65.54770	100.00000	65.42334			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	65.93897	101.63173	65.77691			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	16.71047	101.67762	16.66938			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	19.33668	105.13866	19.28770			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	64.44308	105.76786	64.27895			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	66.01330	101.68917	65.85097			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	16.99755	101.75803	16.95572			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	17.07032	117.06290	17.02276			0.00	0	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	64.47887	106.05795	64.31425			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				101.79257	66.14702	101.79257	65.98420			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				101.86140	17.36615	101.86140	17.32339			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	17.53642	117.06290	17.48756			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	64.60563	107.08651	64.43926			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	66.32518	101.93042	66.16173			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	17.81591	101.98773	17.77198			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	64.76067	108.34719	64.59215			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	64.98929	110.21153	64.81760			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.31191	115.88630	10.28633			1,653,233,955.80	14,266	35,509,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.77072	272.42396	3.75305			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.77650	271.70682	3.75883			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.83924	101.83148	10.81503			251,320,092,640.00	2,468,000	31,434,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.82199	102.02133	10.79778			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.20000	110.49792	1.20000	110.48280			120,000,000,000.00	100,000,000	154,000,000.00
I2038	On 31/01/2038	Spot Bond				1.97000	106.96276	1.97000	106.94589			37,430,000,000.00	19,000,000	102,000,000.00
I2050	On 31/12/2050	Spot Bond				1.97000	115.79467	1.95000	116.36549			0.00	0	178,668,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	19.91234	95.45000	19.87582			0.00	0	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	87.89761	100.50759	87.68889			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.56563	89.12082	100.56563	88.90604			66,976,709,580.00	666,000	333,000.00
IBL11	On	12/03/2015	Spot Bond			109.26558	21.49687	109.26558	21.44517			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	88.21271	100.86049	88.00111			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	20.64014	102.46253	20.58847			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.34019	100.92206	15.30231			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	57.04456	100.23329	56.90456			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	40.30456	100.52781	40.20538			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	39.87991	100.74849	39.78159			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	37.40476	103.45013	37.31869			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.30316	108.14435	14.26904			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.46999	111.48026	10.44440			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.54155	102.47730	34.46356			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	30.60815	99.82217	30.53412			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.67699	100.88835	29.60453			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.75844	106.87614	23.70074			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.52290	105.97204	12.49399			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	22.12071	101.15611	22.06657			0.00	0	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	10.14218	101.23137	10.11734			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.31880	119.59470	4.30781			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.79449	121.25275	2.78729			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.66084	100.15533	19.59937			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.17189	100.16252	9.14321			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.49273	105.78604	9.47062			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	16.90353	100.66354	16.84987			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	9.97421	100.43811	9.94261			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	70.65687	100.00000	70.50133			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	19.99319	99.89211	19.94898			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	19.99319	99.89211	19.94898			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.76394	100.97091	8.74450			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.77167	101.37699	14.72500			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.51577	101.30327	14.46994			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.77038	112.11249	15.73186			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.60205	100.20174	20.55150			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.60205	100.20174	20.55150			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.54273	101.14829	9.51265			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.92811	100.00000	7.90869			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	67.96838	101.89135	72.84053			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	68.98461	101.88356	68.66975			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	66.78575	101.64472	66.47811			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.09355	101.44581	22.04352			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	58.81270	100.58397	58.53148			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	68.48881	104.33728	68.33272			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.62405	101.67347	16.58317			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	68.58167	100.00000	99.72678			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	50.55693	100.00000	50.44474			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012	Spot Bond			99.84353	66.70147	99.84353	66.70146			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	98.65206	99.74422	98.38682			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	96.82802	99.64170	96.57275			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	95.07364	99.54183	94.82776			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	93.38502	99.44217	93.14803			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	91.75855	99.34271	91.52996			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	90.19212	99.22914	89.97152			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	88.68043	99.12821	88.46736			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	87.22149	99.02750	87.01558			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	81.86172	98.62666	81.68104			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	80.62931	98.52695	80.45420			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	79.43584	98.42745	79.26604			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On	12/03/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.90263	100,000.00000	2.84820			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On	05/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	42.31293	100.00000	41.79622			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	39.75506	100.00000	39.35411			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	38.05207	100.00000	37.72521			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	36.83781	100.00000	36.56224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND347	On	19/11/2013	Spot Bond			100.00000	35.92872	100.00000	35.69069			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	35.22281	100.00000	35.01341			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	34.65891	100.00000	34.47204			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	34.19813	100.00000	34.02945			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	33.81460	100.00000	33.66090			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	66.81142	101.10218	66.51496			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	93.01394	100.97718	92.55398			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	63.10570	101.06512	62.95137			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	13.88691	100.29400	13.85317			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.76820	103.81357	16.72620			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.16058	101.94170	16.12075			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	95.91892	100.00000	95.68149			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	89.09578	100.51669	88.88065			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.51974	100.34045	8.49881			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	77.56250	100.00000	77.40707			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.57982	100.81708	23.52165			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On	22/03/2017	Spot Bond			100.33341	10.16991	100.33341	10.14493			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	87.60693	100.35507	87.40017			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	77.40189	100.00000	77.07937			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.17682	6.50000	100.16503			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	79.74742	100.13131	79.52190			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	77.65767	99.98478	77.44377			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	89.91689	100.42362	89.69889			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	88.86727	100.41625	88.65441			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.30054	100.44355	10.26790			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	84.96948	100.14548	84.77702			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	27.98794	100.16956	27.90044			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	78.36426	100.49744	78.02663			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	53.21578	100.49744	52.97823			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	74.83586	100.32608	74.52841			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	74.53054	100.31481	74.22563			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	89.88867	100.14110	89.66753			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	73.85746	100.14461	73.38951			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On	28/05/2013	Spot Bond			100.14677	50.01127	100.14677	49.66245			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	53.45055	100.14677	49.66245			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	73.85741	100.14488	73.38946			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	14.83053	100.00000	14.72721			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.88702	100.00000	9.81814			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	97.97492	101.19828	97.71342			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	65.24391	101.21767	65.08414			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.17032	101.23672	44.06213			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.17032	101.23672	44.06213			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	55.06948	99.91080	54.93617			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	45.95551	100.00000	45.84295			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.06517	100.24109	22.01160			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.41417	102.25661	22.35878			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	41.90172	100.77468	41.79839			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.27647	99.93260	19.65524			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.08403	99.93094	12.52439			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.09157	99.92988	9.55779			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.59415	104.73009	10.56966			0.00	0	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	36.17033	104.25515	36.08658			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.56074	100.91681	15.52232			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.74242	108.21861	10.71678			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.14540	101.03261	23.08881			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.69185	100.34728	16.65084			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.36946	109.98505	21.31835			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.64049	100.44886	9.61679			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.63985	100.75653	8.61854			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.02282	110.94012	3.01558			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.26702	124.10625	2.26079			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	58.52186	100.58379	58.24845			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	7.97980	100.18782	7.95485			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	7.84100	99.99997	7.80652			99,999,970,000.00	1,000,000	500,000.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.38538	101.62507	11.07017			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.39123	100.60774	0.38948			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00638	100.28878	0.00635			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	72.24454	102.06373	72.10630			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	84.58018	100.17994	84.38897			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			117.77551	18.45789	117.77551	18.41150			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.14135	101.74618	11.11394			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.24296	124.10625	2.23680			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	66.70777	99.81514	99.72728			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	98.12353	99.71588	97.86119			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	92.91413	99.41373	92.67959			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	91.30478	99.31432	91.07851			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	89.75466	99.20028	89.53625			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	88.25833	99.09942	88.04734			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	86.81396	98.99876	86.61002			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA301	On	03/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	81.50157	98.62399	81.32248			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	80.28443	98.49850	80.11086			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	79.10174	98.39906	78.93341			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On	12/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On	12/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	41.46011	100.00000	40.98257			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	39.20244	100.00000	38.82580			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	37.66548	100.00000	37.35509			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	36.55244	100.00000	36.28874			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	35.70953	100.00000	35.48044			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	35.04922	100.00000	34.84679			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	34.51805	100.00000	34.33677			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	34.08157	100.00000	33.91746			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	33.71656	100.00000	33.56666			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	56.29220	100.11329	56.15570			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.40805	101.15218	8.38747			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.44613	101.33204	31.36904			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On	27/07/2015	Spot Bond			101.39683	12.36041	101.39683	12.30543			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	83.47421	100.01454	83.28868			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	66.81143	101.10215	66.51497			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	92.65252	100.97704	92.20100			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	68.33790	100.00000	68.17235			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	67.93597	100.00000	67.77139			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	81.54660	103.25721	81.36952			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	77.30470	102.85510	77.14657			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.59709	100.85336	2.58710			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	80.33409	100.00000	80.16390			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	71.29896	100.00000	71.16469			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.35931	146.46402	15.31351			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	43.49970	101.88203	43.39255			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	19.99217	100.15505	19.94314			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.47276	100.36228	16.41067			19,068,833,200.00	190,000	8,500,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.71054	98.87452	1.70409			17,797,413,600,000.00	180,000,000	60,000,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015On	23/08/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			98.55765	81.33270	98.55765	81.15447			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	94.57867	99.62912	94.33513			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	66.51878	101.08680	66.22366			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	89.74453	99.30957	89.52593			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	87.20874	99.14082	87.00265			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	81.31061	98.70105	81.13222			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	72.15150	97.83334	72.01223			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	43.55932	100.00000	43.23237			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	98.38564	99.81806	98.12164			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	81.89018	99.92980	81.81194			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	37.65445	99.92873	37.90121			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	61.23602	100.85528	61.08654			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	28.99819	100.87824	28.92739			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.54758	100.00907	26.48326			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.27467	99.91959	19.21453			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.00500	100.16737	9.93061			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.85700	100.17350	1.84891			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	98.62763	100.00000	98.36876			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	98.75059	101.40172	98.48720			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	45.17961	101.42165	45.06877			0.00	0	0.00
MBP16UOn	13/10/2014	Spot Bond			100.00000	26.98287	100.00000	81.43903			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	92.53660	100.00000	92.30641			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.99783	100.00000	45.58910			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	94.00528	100.00000	93.76968			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	43.41863	100.00000	43.31345			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	37.89367	100.00000	37.80188			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.07612	100.00000	23.01960			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.84010	100.00000	22.78477			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.85947	100.00000	5.84512			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.30535	100.00000	14.27031			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.88477	106.46019	8.86396			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	87.94932	100.46941	87.74006			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.18369	100.55268	21.13155			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.52804	100.10089	25.47119			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.56909	100.10166	25.51214			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.55290	100.10553	10.52940			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.59699	102.05054	9.57552			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.47278	102.14122	9.45156			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.48899	100.13874	12.46116			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.07426	102.46074	12.04714			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.39722	102.63527	12.36934			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.37748	109.14290	25.31716			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	11.96733	100.35527	11.93792			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.12341	100.36949	7.10591			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.34719	108.22148	10.32000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.57549	105.26282	16.53682			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.00252	100.76354	15.95168			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.23051	106.38091	13.19971			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	60.90814	100.73012	60.75800			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	12.85619	106.29569	12.82627			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	31.66424	109.35704	31.58926			0.00	0	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.32522	108.68196	19.27969			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.72794	112.43670	12.69713			0.00	0	4,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013	Spot Bond			105.38322	49.85185	105.38322	49.73668			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	88.24597	99.21764	88.03479			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	80.43673	98.63643	80.26227			0.00	0	1,000,000.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	70.94137	97.71856	70.80689			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.77684	100.00000	6.76043			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11595	100.00000	0.11567			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.09848	100.00000	7.08128			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.18620	100.00000	7.16880			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.60410	100.89771	6.58797			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.67315	100.90718	6.65685			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.78822	100.92303	6.77164			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.84574	100.93092	6.82902			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	6.91476	100.94038	6.89786			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.08725	100.96406	7.06993			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.20221	100.97993	7.18461			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.32863	100.99728	7.31072			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.44353	101.01305	7.42533			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.50097	101.02081	7.48264			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On	14/08/2020	Spot Bond			101.11573	8.18959	101.11573	8.16955			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	8.99163	101.22620	8.96960			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11595	100.00000	0.11567			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11595	100.00000	0.11567			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	29.90316	101.70052	29.82961			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	22.40983	101.25975	22.35494			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	21.29979	100.87403	21.24778			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	9.58156	101.31348	9.55809		202,626,960,000.00	2,000,000	1,500,000.00	
NBK14B	On	27/08/2015	Spot Bond			100.75760	17.82651	100.75760	17.74764			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.79541	9.97037	100.79541	9.92624			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			110.77590	17.28578	110.77590	17.24373		1,107,759,000,000.00	10,000,000	19,100,000.00	
NBK2B	On	15/09/2015	Spot Bond			101.00801	16.27506	101.00801	16.23485			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	10.74335	118.84122	10.71571			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			30.23292	4.17077	30.23292	4.16776			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	65.84408	102.03598	65.68167			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	23.48428	111.25692	23.42759			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			101.70058	16.79253	101.70058	16.75123			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.67281	101.79234	7.65392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014	Spot Bond			103.06649	36.49719	103.06649	36.41348			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	39.02649	100.27352	38.93068			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	13.97761	107.67718	13.94438			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.14427	100.28219	12.11445			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	77.30015	117.77042	77.12933			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	98.37696	101.18874	98.11157			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	89.40590	100.66622	89.18920			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.54240	100.00000	27.49014			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.78891	100.00000	34.72290			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.26535	100.00000	26.21552			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.90549	100.00000	24.85836			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.02103	100.88001	21.96727			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	88.26304	100.53804	88.05192			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	85.62954	100.29682	85.43128			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	85.41945	100.27583	85.22216			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	85.41945	100.27583	85.22216			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	85.41945	100.27583	85.22216			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	20.60386	100.26098	20.55383			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.09756	100.01676	20.04887			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	19.73741	99.92572	20.12486			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.56103	100.72872	16.52021			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.32797	78.84167	16.30206			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	12.91655	100.68736	12.88471			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.60887	101.44317	12.57793			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.16749	101.58167	13.13515			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.19583	101.36186	14.16102			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.77680	99.92294	11.23815			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	100.62161	100.00000	100.44225			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.37853	74.70107	13.35809			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	60.84457	100.71896	60.69623			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	39.99654	100.42509	39.91618			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	39.92821	100.41859	39.84798			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.43444	100.13494	15.36649			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.21454	101.09351	11.16478			0.00	0	1,500,000.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.91482	100.28784	1.90579			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On	20/09/2015			100.21716	9.63994	100.21716	9.59288			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.36474	100.00000	2.34699			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.65077	108.64353	17.60851			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	87.69018	100.43443	87.48209		241,042,632,000.00		2,400,000	1,200,000.00
NED12B	On	14/12/2012			103.93706	90.50060	103.93706	90.27942			0.00	0	0.00
NED6	On	20/09/2013			103.85854	51.94730	103.85854	51.82740			0.00	0	0.00
NED8	On	08/02/2014			105.20960	40.27887	105.20960	40.18645			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.10978	100.00389	7.09256			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	18.48300	122.15519	18.43518			0.00	0	7,000,000.00
NEDH1B	On	20/11/2018			109.62449	10.71790	109.62449	10.68972		281,296,441,340.00		2,566,000	1,283,000.00
NET41	On	16/02/2013			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
NHM001	On	04/09/2015			100.87482	10.51040	100.87482	10.46334			0.00	0	0.00
NILB10	On	08/12/2016			154.74879	5.64650	154.74879	5.62826			0.00	0	0.00
NMP20N	On	24/07/2020			110.78287	10.46810	110.78287	10.44306			0.00	0	0.00
NQ1A10	On	22/05/2020			112.47442	10.86592	112.47442	10.83669			0.00	0	0.00
NQ1A11	On	22/05/2016			100.87478	10.90037	100.87478	10.87375			0.00	0	0.00
NQ1A12	On	22/05/2014			100.84223	29.32215	100.84223	29.25058			0.00	0	0.00
NQ1A14	On	22/05/2013			100.77827	61.71425	100.77827	61.56371			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.82862	15.73399	100.82862	15.68452			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			114.30671	10.91551	114.30671	10.88572			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	29.61400	100.88848	29.54169			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	61.90155	100.82727	61.75048			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	15.90359	100.85447	15.85357			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.28909	112.37668	11.25875			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	29.95719	100.94287	29.88400			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	62.15122	100.89257	61.99946			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.21583	100.90208	16.16481			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	92.78415	100.00000	92.55276			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	62.18763	100.90209	62.03577			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	92.92101	100.00000	92.68930			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	62.40417	100.92679	62.25174			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	92.98945	100.00000	92.75756			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	62.65556	101.02443	62.50238			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	62.99336	101.11272	62.83923			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.56173	101.14634	9.53833			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.39657	101.06357	12.36625			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013 On	31/10/2013	Spot Bond			133.37761	49.42581	133.37761	49.28360			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	37.95503	112.65666	37.86298			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.21782	127.61916	14.17953			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	14.73323	133.90446	14.69225			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	5.91508	166.40319	5.89493			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	13.64908	132.37089	13.61125		405,054,923,400.00		3,060,000	7,630,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	81.38810	99.96864	66.33660			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	37.58751	99.87889	31.42241			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	37.46522	99.88231	31.28866			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.30268	101.83987	11.27486			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	22.61361	101.27473	22.55820			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	65.89029	101.19990	65.59769			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	17.80654	101.37662	17.72735		40,550,648,000.00		400,000	200,000.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.05626	100.00000	12.41087			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.10196	100.00000	12.45732			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.12938	100.00000	12.48519			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.78754	100.00000	13.15408			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.51882	100.00000	13.89730			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.08932	100.00000	18.54242			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	18.66531	110.62267	18.62047			0.00	0	100,000,000.00
OTCA05On	30/04/2013	Spot Bond			101.46154	65.97360	101.46154	65.81170			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			101.50084	32.13886	101.50084	32.05996			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			101.43206	65.89321	101.43206	65.73154			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			101.45171	31.91775	101.45171	31.83942			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			108.95552	12.53658	108.95552	12.50380			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	98.88530	100.00000	98.62439			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.52686	100.00000	5.50256			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.28362	100.00000	99.02166			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.64080	109.71000	11.61720			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.46596	100.00000	21.41396			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.15400	100.00000	6.13893			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	59.01563	100.48296	58.82857			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	78.93651	98.38076	78.76892			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	54.22863	100.00000	54.10829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP06	On	21/11/2012	Spot Bond			100.73845	93.83698	100.73845	93.60080			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	28.00268	100.42050	27.93384			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	90.14335	103.78737	89.92384			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	87.45673	100.37625	87.24979			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	58.35291	100.37300	58.20952			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	58.50559	100.39251	58.36181			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	58.70405	100.41791	58.55974			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	87.49829	100.38925	87.29123			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.14435	100.43155	28.07516			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	90.32130	103.92808	90.10111			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	58.76004	100.42500	58.61558			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	59.02974	100.42441	58.88462			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	87.57103	100.41200	87.36376			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.46100	100.45623	28.39101			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	59.21794	100.48342	59.07228			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	87.75804	100.47042	87.55022			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	28.81087	100.48350	28.74000			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	59.62485	100.53526	59.47813			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4On	15/02/2014	Spot Bond				101.01119	42.96533	101.01119	42.86030			0.00	0	0.00
R009	On 15/09/2014	Spot Bond				115.36704	34.42808	115.36704	34.28084			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond				90.32933	24.10277	90.32933	24.05319			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond				36.97373	1.14501	36.97373	1.14395			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				5.42000	122.69408	5.36000	122.85684		228,687,972,652,960.00	193,352,888	26,795,293,649.00	
R158	On 15/09/2015	Spot Bond				122.26482	25.14381	122.26482	25.03186			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond				85.50505	12.60901	85.50505	12.58424			0.00	0	0.00
R159	On 15/09/2016	Spot Bond				128.79704	20.79054	128.79704	20.69463			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond				81.26980	6.95433	81.26980	6.94124			0.00	0	0.00
R179	On 01/08/2013	Spot Bond				106.08559	57.60475	106.08559	57.47167			0.00	0	0.00
R186	On 21/12/2026	Spot Bond				7.79000	126.40381	7.66500	127.61660		86,578,885,584,200.00	114,105,980	9,337,346,432.00	
R187P	On 21/12/2026	Spot Bond				34.66514	1.07647	34.66514	1.07553			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond				32.55096	1.02909	32.55096	1.02824			0.00	0	0.00
R189	On 31/03/2013	Spot Bond				212.79065	109.06659	212.76509	108.73756			0.00	0	1,178,807,363.00
R197	On 07/12/2023	Spot Bond				1.22000	278.51238	1.23000	278.22882		95,152,561,660.00	77,993,903	165,540,000.00	
R201	On 21/12/2014	Spot Bond				4.90000	110.68461	4.84000	110.79881		15,361,912,864,200.00	135,084,258	2,277,447,058.00	
R202	On 07/12/2033	Spot Bond				1.93000	205.38345	1.93000	205.35125		1,353,067,995,000.00	701,071,500	1,360,426,900.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	28/02/2023	Spot Bond			7.23500	104.72547	7.16500	105.22329			26,769,500,000,000.00	700,000,000	3,874,283,000.00
R203	On	15/09/2017	Spot Bond			5.94500	110.43306	5.89000	110.66035			25,955,753,674,185.00	365,980,433	6,612,546,855.00
R204	On	21/12/2018	Spot Bond			6.24000	111.49269	6.19000	111.74116			45,258,793,232,640.00	253,011,736	6,030,865,095.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.81419	99.20808	9.79238			86,707,861,920,000.00	874,000,000	573,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	38.12818	100.00000	38.03581			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05000	104.83805	5.00000	104.88481			8,929,354,722,700.00	768,189,054	2,020,128,054.00
R207	On	15/01/2020	Spot Bond			6.58500	105.63884	6.53500	105.91186			24,345,773,208,240.00	697,156,144	6,292,713,000.00
R208	On	31/03/2021	Spot Bond			6.77000	100.20169	6.71500	100.53354			70,084,990,518,240.00	352,288,112	9,043,527,008.00
R209	On	31/03/2036	Spot Bond			8.56500	77.05636	8.44500	78.03002			31,165,155,772,470.00	638,663,838	9,204,660,700.00
R210	On	31/03/2028	Spot Bond			1.56000	158.47972	1.56000	158.45643			157,657,656,000.00	101,062,600	108,052,600.00
R211	On	31/01/2017	Spot Bond			0.30000	123.11091	0.32000	122.99671			90,056,910,000.00	300,189,700	1,571,467,000.00
R212	On	31/01/2022	Spot Bond			1.20000	127.62083	1.20000	127.60336			1,960,122,720,000.00	633,435,600	1,386,686,600.00
R213	On	28/02/2031	Spot Bond			8.37000	88.17641	8.24000	89.26092			14,482,108,029,960.00	730,239,908	3,386,095,600.00
R214	On	28/02/2041	Spot Bond			77.73332	9.12267	77.73332	9.10614			393,148,618,968,281.00	057,658,916	6,951,150,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	71.54049	98.10852	71.40318			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.11201	95.74929	49.00597			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	33.96523	93.40448	33.89339			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	23.88790	91.01110	23.83846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			87.49080	17.40856	87.49080	17.37369			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.60901	85.50505	12.58424			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.27386	83.47163	9.25601			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	6.95433	81.26980	6.94124			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	85.16335	99.35642	84.96638			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	58.72755	96.68315	58.60114			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.35874	94.26296	40.27367			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.17193	91.92899	28.11377			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	19.93398	89.76971	19.89363			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.64044	86.42385	14.61173			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.68046	84.45562	10.65992			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.93903	82.31050	7.92409			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.02852	79.97373	6.01745			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	4.99613	75.56089	4.98739			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.97079	73.15412	3.96403			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.32878	69.91580	3.32333			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.71400	67.83418	2.70967			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.24068	65.82731	2.23720			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			63.84766	1.87670	63.84766	1.87386			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.77267	60.09257	1.77013			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.53321	58.22853	1.53107			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.43536	55.42223	1.43344			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.27103	53.71567	1.26938			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.13579	52.07678	1.13435			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.02367	50.50256	1.02241			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.92606	49.04085	0.92495			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.84363	47.63992	0.84265			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.30451	40.84619	1.30319			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.24206	39.49703	1.24084			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.18939	38.20719	1.18826			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.14501	36.97373	1.14395			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.10770	35.79392	1.10671			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.07647	34.66514	1.07553			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05049	33.58493	1.04960			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.02909	32.55096	1.02824			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.35411	100.64880	42.24978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			99.92574	55.09016	99.92574	55.20204			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			99.90770	12.08899	99.90770	12.54488			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.96576	17.19270	100.96576	17.13858			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.53335	100.00000	2.52221			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.56581	88.87542	100.56581	88.66124			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	60.41955	100.63344	60.22781			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	60.42364	100.61948	60.23190			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	53.41851	100.62865	53.17980			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.22952	19.80983	100.22952	19.76122			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	72.32567	100.00000	72.23271			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	88.11390	100.48281	87.90068			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			101.51014	81.04223	101.51014	81.04223			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.05915	101.67229	22.14350			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.88517	5.87500	103.86877			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	95.52931	100.84394	95.28433			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	18.87443	100.93776	18.79079			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	81.42907	100.29264	81.24728			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	39.25878	100.11180	38.96387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.68733	28.94710	100.68733	28.87578			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			101.03586	91.38629	101.03586	91.16024			0.00	0	0.00
RP002	On	28/02/2013			101.10798	91.52449	101.10798	91.29796			0.00	0	0.00
RP004	On	25/11/2014			102.70350	24.64787	102.70350	24.58673			0.00	0	0.00
RP005	On	31/03/2017			100.28309	12.91237	100.28309	12.88674			0.00	0	0.00
RP006	On	30/04/2019			102.22019	13.70200	102.22019	13.66815			0.00	0	0.00
RP007	On	30/04/2016			101.97649	15.63906	101.97649	15.60050			0.00	0	0.00
RP008	On	30/04/2016			101.97649	15.63906	101.97649	15.60050			0.00	0	0.00
RP009	On	16/07/2013			99.90414	49.25393	99.90414	49.03750			0.00	0	0.00
RP010	On	23/08/2013			100.99069	61.82046	100.99069	61.54639			0.00	0	0.00
RP011	On	12/09/2013			100.58819	56.78147	100.58819	56.52782			0.00	0	0.00
RP012	On	10/10/2013			100.00000	37.55187	100.00000	37.27001			0.00	0	0.00
RP013	On	27/09/2016			100.38461	4.24212	100.38461	4.22321			0.00	0	0.00
RP014	On	27/09/2019			100.43152	0.36878	100.43152	0.36713			0.00	0	0.00
RPG01	On	28/02/2014			100.88031	42.43138	100.88031	42.32663			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	37.27250	100.00000	37.19870			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	22.96603	101.00223	22.90989			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	101.24695	5.25000	101.23269			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.66403	100.00000	0.66240			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	99.56710	100.00000	99.35205			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.09324	109.50878	9.07157			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.86320	105.69036	7.84767			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	93.19897	100.82812	92.96302			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.42336	117.11129	15.38477			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.55683	100.96377	10.53104			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.30281	109.76738	13.27104			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	6.90814	101.55586	6.89117			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.75577	100.47716	7.73670			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	7.98666	101.44951	7.96114			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.69775	110.28697	21.64602			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	70.21979	101.21158	70.08869			0.00	0	20,200,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.40602	101.86258	9.38477			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	32.44905	127.67688	32.35778			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			159.66556	36.01804	159.66556	35.90144			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	60.15476	152.98792	60.00570			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.42321	117.95662	18.37608			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.34214	118.36117	18.29509			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.30170	118.56412	18.25469			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	63.80125	143.82678	63.64440			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.11046	103.68838	10.08715			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.38554	118.14423	18.33845			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.36528	118.24540	18.31821			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	52.85787	211.65251	52.70124			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	71.15430	100.00000	71.02005			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.37846	100.42831	8.35787			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	29.99965	99.21990	29.92669			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.12620	100.36654	29.05464			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.50232	100.15186	10.47685			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	56.87815	100.16711	56.74016			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.93666	100.00000	43.83021			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.18523	107.02647	10.16115			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			101.09831	43.54566	101.09831	43.43914			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.04100	101.18390	10.01641			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.56870	100.29283	7.55011			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.99882	100.00000	0.99661			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.81262	100.30374	7.79343			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.08879	112.35030	12.05937			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.48036	107.31305	13.44893			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.61416	101.14300	7.59014			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.15917	100.81390	21.10753			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.29510	100.85958	8.26901			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	7.95472	100.88565	7.93529			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.22989	107.86744	9.21450			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.29854	100.17939	11.27363			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	11.90344	102.91713	11.87662			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	72.93945	102.48454	72.79813			81,987,632,000.00	800,000	400,000.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.36239	118.34171	15.32363			783,185,436,780.00	6,618,000	7,509,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	62.92680	120.99445	62.75866			0.00	0	1,000,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.83095	265.12288	3.81332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.31880	119.59470	4.30781			0.00	0	20,000,000.00
SCM107	On	15/09/2017	Spot Bond			112.58000	9.89501	112.58000	9.86808			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	88.10495	100.00000	87.91343			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.44159	100.00000	2.43561			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21015	82.63494	0.20969			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.17682	6.50000	100.16503			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.18626	100.49004	10.16121			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	57.05196	100.22255	56.91196			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	15.93649	100.24006	15.89738			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.62340	100.37865	9.59976			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.06739	104.63904	10.05094			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	55.93066	104.53403	55.80299			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.36915	110.17225	13.33730			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	62.38007	104.99511	62.23639			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.21499	102.86503	10.19160			0.00	0	25,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.46488	101.14731	29.39277			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.08614	100.91285	11.05907			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.25855	101.15213	16.21875			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	8.95087	100.91985	8.92901			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	14.93345	110.58806	14.89758			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	16.35919	99.95086	16.30813			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.17917	100.74418	10.15406			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.78713	100.29998	9.76309			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.59200	101.49647	7.56798			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.02320	89.26946	8.00695			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.05594	88.92846	8.03967			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	22.99798	107.77651	22.95944			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.42339	97.48656	9.40307			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.37829	100.44496	10.34540			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	9.99676	104.60347	9.97356			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.10037	119.58561	18.05355			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.66039	101.19280	2.64968			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	50.55693	100.00000	50.44474			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	54.40288	100.00000	54.28215			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929 On	19/07/2013	Spot Bond			100.00000	54.40288	100.00000	54.28215			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			99.92175	66.68408	99.92175	66.68407			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	99.72712	99.87528	99.45572			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	95.31623	99.64354	95.06885			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	93.37952	99.53077	93.14235			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	93.14330	99.51589	92.90736			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	92.67455	99.48756	92.44104			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	92.67453	99.48776	92.44103			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	91.75194	99.42961	91.52318			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	91.75182	99.43109	91.52307			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	92.63275	100.10042	92.39802			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	91.29778	99.40185	91.07135			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	91.07595	99.34562	90.85074			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	90.18305	99.33096	89.96226			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	85.79965	99.03221	85.60038			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			99.88778	99.72708	99.88778	99.45565			0.00	0	0.00
SYN949 On	29/11/2012	Spot Bond			99.30851	89.74463	99.30851	89.52603			0.00	0	0.00
SYN950 On	15/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			117.60842	16.95896	117.60842	16.91591			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	8.95890	104.75139	8.93819			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	34.98835	100.00000	34.91133			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	36.68289	102.75446	36.59896			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	79.41738	98.53867	79.24747			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	76.98392	98.31078	76.82463			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	86.59728	99.10758	86.39413			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	71.73826	97.81910	71.60060			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	95.17935	100.94335	94.93502			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	82.24001	99.98492	82.05928			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	81.28226	99.89383	66.14441			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.34512	101.19250	16.74939			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.29575	107.95127	13.26459			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	89.56263	100.57712	89.34467			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	41.90256	100.87887	41.81894			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.27564	100.92142	43.13945			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	98.65088	99.83233	98.38542			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			101.62026	5.88969	101.62026	6.79301			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	6.05667	101.66672	6.98600			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.43258	102.00557	9.41148			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	6.41509	101.76658	7.40032			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	7.17930	101.98019	8.28405			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	10.29794	102.86169	11.89532			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			101.43985	80.99177	101.43985	99.72285			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	10.07415	101.66078	10.83905			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	81.16600	100.00000	99.72678			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			102.32811	81.59209	102.32811	102.17854			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			101.56777	81.08077	101.56777	99.72250			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			101.82358	81.25864	101.82358	99.72181			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	6.23270	101.48088	6.21740			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			101.58542	6.66926	101.58542	6.65288			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			105.94334	6.67810	105.94334	6.66107			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			101.79445	7.53970	101.79445	7.52114			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			101.88733	7.92542	101.88733	7.90590			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			102.87096	11.97131	102.87096	11.94156			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016	Spot Bond			101.59334	9.80902	101.59334	10.57805			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			101.62589	11.72544	101.62589	12.94133			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			101.64915	10.02846	101.64915	10.79407			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			101.62589	6.81421	101.62589	6.79746			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			101.64915	6.91103	101.64915	6.89403			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			101.66078	6.95942	101.66078	6.94231			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	9.88219	101.61194	10.65008			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	10.02846	101.64915	10.79407			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.53054	101.77704	11.28836			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.44274	101.77704	7.42443			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.53054	101.77704	11.28836			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.25886	101.96303	12.00541			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.40608	102.00952	8.38535			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.21341	101.95141	11.96066			0.00	0	12,000,000.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.82109	102.88090	15.51321			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.21598	102.93896	12.18561			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.95527	102.91574	15.64536			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.57811	100.16956	38.48452			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			115.34604	24.78200	115.34604	24.72041			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.14756	98.42479	10.12858			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	12.96075	113.10271	12.92921		534,297,202,040.00		4,724,000	996,362,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	9.94784	114.87864	9.92292		744,097,670,940.00		6,477,250	307,385,250.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.66329	120.75839	13.62825		10,264,463,150,000.00		85,000,000	139,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.34054	105.49834	10.31677			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.31355	103.04013	12.28578		543,845,806,140.00		5,278,000	14,439,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.31074	100.87844	8.27136			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.50508	100.89915	8.46478			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.75118	100.92536	8.70971			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.77707	100.92812	8.73548			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	9.99309	101.05768	9.94568			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	16.96277	101.32571	16.88212			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	18.80337	100.00000	18.65243			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.73811	100.00000	9.65994			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.34488	100.00000	8.27790			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.65259	10.00000	99.62592			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.66123	9.75000	99.63522			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	9.66991	100.00000	9.64497			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	72.76418	97.58601	72.62290			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	66.69124	99.88945	99.72708			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	69.41689	96.66726	69.28838			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	89.75168	99.23248	89.53321			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	82.76409	98.71758	82.57924			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.01911	99.76004	61.90165			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	76.82362	98.31631	76.66498			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.49770	114.88602	10.47141			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	95.90071	104.60170	95.65093			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	31.59211	99.85679	31.51568			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	11.87912	99.84614	11.85038			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.00853	100.02475	20.95762			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.68509	107.51485	11.65736			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012	Spot Bond			100.00000	96.23912	100.00000	95.98980			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.64473	100.00000	44.53658			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	96.26875	100.00000	96.01934			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.90587	100.00000	44.79215			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	96.37541	100.00000	96.12573			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.12509	100.00000	45.01578			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.74695	101.12514	16.69415			202,250,280,000.00	2,000,000	1,000,000.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.21295	101.16690	11.17759			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.81637	101.16870	8.78856			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	77.45256	100.00000	77.29734			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	89.84488	100.62384	89.62289			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.69382	142.66000	7.67516			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.06485	125.92352	17.01962			1,232,287,566.72	9,786	66,678,786.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.53360	235.74310	5.50966			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.65014	110.71509	20.60075			0.00	0	14,100,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.80218	112.63018	12.77113			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.43482	114.13989	11.40679			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.41652	112.54320	11.38886			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			112.28516	11.37508	112.28516	11.34756			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	50.72807	95.75673	50.61854			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.10163	94.53097	42.01268			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.38798	86.34739	14.35994			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.02893	92.99863	32.95971			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.64711	91.84060	27.59039			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.88778	85.12782	11.86477			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.73798	90.00797	20.69614			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.36337	86.33473	14.33539			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.02251	64.79116	2.01938			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02752	100.00000	0.02746			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.30976	100.00000	18.27502			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.32560	100.00000	8.30981			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.83473	100.00000	7.81987			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.83473	100.00000	7.81987			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.59133	100.00000	6.57882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>									,238,205,706,333,230.00	,589,221,322	105,605,950,636.00
<b>Grand Total:</b>									<b>18,205,944,895,540.00</b>	<b>189,302,423</b>	<b>05,607,495,791.00</b>