



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.70130	8.70130	8.67640	8.67640		15.89	227,504,189.80	26,146	319,616.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			884.56840	0.88457	907.849	15.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			8.16840	0.00817	6.549	15.14	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			742.13140	0.74213	764.048	14.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			15.73140	0.01573	12.748	14.77	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			696.19440	0.69619	717.412	14.72	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			19.79440	0.01979	16.112	14.72	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			5.90650	0.00591	5.118	27.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,429.50650	2.42951	2,403.818	27.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			79.08870	0.07909	76.563	18.77	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			652.68870	0.65269	625.263	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			52.49230	0.05249	49.734	20.20	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			876.09230	0.87609	848.434	20.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			14.66740	0.01467	13.068	24.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,738.26740	1.73827	1,711.769	24.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			102.89540	0.10290	100.964	17.94	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			526.49540	0.52650	499.664	17.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			86.16550	0.08617	83.777	18.48	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			609.76550	0.60977	582.477	18.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			81.83600	0.08184	79.360	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			635.43600	0.63544	608.060	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			148.68500	0.14868	148.547	16.92	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			372.28500	0.37228	347.247	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			123.57980	0.12358	122.393	17.43	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			447.17980	0.44718	421.093	17.43	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			121.32550	0.12133	120.051	17.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			454.92550	0.45493	428.751	17.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			196.42610	0.19643	198.562	16.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			270.02610	0.27003	247.262	16.15	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			179.02450	0.17902	180.301	16.40	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			302.62450	0.30262	279.001	16.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			172.49730	0.17250	173.459	16.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			316.09730	0.31610	292.159	16.50	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			315.44390	0.31544	324.012	15.35	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			139.04390	0.13904	122.712	15.35	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			261.74180	0.26174	267.434	15.62	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			185.34180	0.18534	166.134	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			215.46160	0.21546	218.562	15.89	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			239.06160	0.23906	217.262	15.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			445.75810	0.44576	460.314	14.81	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			69.35810	0.06936	59.014	14.81	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			431.37390	0.43137	445.346	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			74.97390	0.07497	64.046	14.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			410.34870	0.41035	423.432	14.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			83.94870	0.08395	72.132	14.94	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			651.08730	0.65109	671.498	14.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			24.68730	0.02469	20.198	14.67	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			606.92330	0.60692	626.414	14.63	0.00	0	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			30.52330	0.03052	25.114	14.63	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			482.97290	0.48297	498.947	14.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			56.57290	0.05657	47.647	14.67	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.81420	8.81420	8.78880	8.78880		16.90	3,569,751.00	405	39,776.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			108.09370	0.10809	105.677	22.05	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,519.29370	1.51929	1,491.477	22.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			83.75180	0.08375	81.281	23.32	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,844.95180	1.84495	1,817.081	23.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			67.77670	0.06778	65.454	24.33	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,128.97670	2.12898	2,101.254	24.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			223.83480	0.22383	223.385	18.92	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			785.03480	0.78503	759.185	18.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			186.33000	0.18633	184.989	19.67	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			947.53000	0.94753	920.789	19.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			126.63520	0.12664	124.356	21.32	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,337.83520	1.33784	1,310.156	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			365.33000	0.36533	369.343	17.08	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			426.53000	0.42653	405.143	17.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			314.29730	0.31430	316.609	17.63	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			525.49730	0.52550	502.409	17.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			284.67930	0.28468	286.026	17.99	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			595.87930	0.59588	571.826	17.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			787.32480	0.78732	805.018	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			98.52480	0.09852	90.818	15.36	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			522.95810	0.52296	533.055	15.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			234.15810	0.23416	218.855	15.94	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			404.58080	0.40458	410.069	16.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			365.78080	0.36578	345.869	16.74	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			865.89500	0.86590	885.173	15.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			77.09500	0.07710	70.973	15.31	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			8.91270	8.91270	8.88760	8.88760		17.31	267,381.00	30	13,479.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			558.41610	0.55842	565.223	16.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			420.81610	0.42082	402.523	16.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			554.19360	0.55419	560.879	16.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			426.59360	0.42659	408.179	16.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			562.67440	0.56267	569.608	16.80	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			415.07440	0.41507	396.908	16.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.07830	9.07830	9.05230	9.05230		17.92	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			512.45430	0.51245	512.098	19.44	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,150.15430	1.15015	1,123.799	19.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			394.23500	0.39423	392.179	20.81	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,611.93500	1.61194	1,583.879	20.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,253.91630	1.25392	1,267.712	15.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			201.61630	0.20162	189.412	15.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			820.85210	0.82085	826.216	17.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			518.55210	0.51855	497.916	17.02	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			723.48580	0.72349	726.944	17.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			671.18580	0.67119	648.644	17.77	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.22900	9.22900	9.20310	9.20310		18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,577.82510	1.57783	1,570.482	16.18	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			374.72510	0.37473	341.482	16.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.86200	9.86200	9.83750	9.83750		19.49	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.70130	8.70130	8.67640	8.67640		15.89	0.00	0	1,250.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			44,494.86360	0.44495	45,951.411	14.72	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			6,854.86360	0.06855	5,821.411	14.72	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			26,647.78470	0.26648	27,243.740	15.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			18,007.78470	0.18008	16,113.740	15.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			17,902.44660	0.17902	18,030.137	16.40	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			30,262.44660	0.30262	27,900.137	16.40	0.00	0	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			8.81420	8.81420	8.78880	8.78880		16.90	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			43,037.29200	0.43037	43,691.128	16.55	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			33,157.29200	0.33157	31,271.128	16.55	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.91270	8.91270	8.88760	8.88760		17.31	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			55,419.36280	0.55419	56,087.872	16.86	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			42,659.36280	0.42659	40,817.872	16.86	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			56,267.43580	0.56267	56,960.762	16.80	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			41,507.43580	0.41507	39,690.762	16.80	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			55,841.61170	0.55842	56,522.350	16.83	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			42,081.61170	0.42082	40,252.350	16.83	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.03690	14.03690	14.02740	14.02740		13.94	701,845.00	50	14,229.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,782.74870	1.78275	1,791.250	15.87	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			5.34870	0.00535	4.350	15.87	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			729.89100	0.72989	731.076	12.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			72.49100	0.07249	64.176	12.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			595.31940	0.59532	594.100	13.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			117.91940	0.11792	107.200	13.22	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			495.39450	0.49539	492.368	13.43	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			167.99450	0.16799	155.468	13.43	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			355.00230	0.35500	349.698	13.79	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			277.60230	0.27760	262.798	13.79	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			251.06080	0.25106	244.729	14.36	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			423.66080	0.42366	407.829	14.36	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.21430	14.21430	14.20430	14.20430		14.51	0.00	0	5,190.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			463.29000	0.46329	460.137	14.93	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			658.99000	0.65899	645.837	14.93	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			895.45370	0.89545	896.293	13.44	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			221.15370	0.22115	211.993	13.44	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			790.61920	0.79062	790.346	13.71	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			286.31920	0.28632	276.046	13.71	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			679.97990	0.67998	678.567	14.03	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			375.67990	0.37568	364.267	14.03	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.36850	14.36850	14.35880	14.35880		14.91	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			964.35080	0.96435	967.011	14.01	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			395.55080	0.39555	388.511	14.01	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			958.87900	0.95888	961.503	14.03	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			400.07900	0.40008	393.003	14.03	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			953.43940	0.95344	956.024	14.04	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			404.63940	0.40464	397.524	14.04	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,405.60620	2.40561	2,414.104	14.80	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			46.80620	0.04681	45.604	14.80	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,508.39650	1.50840	1,514.123	13.51	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			149.59650	0.14960	145.623	13.51	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10980	0.10980	0.11020	0.11020		17.17	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			315.16700	0.00315	287.461	17.17	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			295.16700	0.00295	307.461	17.17	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11130	0.11130	0.11180	0.11180		18.50	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,193.87510	0.02194	2,145.413	18.06	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			13.87510	0.00014	15.413	18.06	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,286.37630	0.01286	1,243.031	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			106.37630	0.00106	113.030	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			623.47320	0.00623	592.561	18.50	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			443.47320	0.00443	462.561	18.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.39610	11.39610	11.39070	11.39070		13.78	56,980.50	5	73,564.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,891.98060	1.89198	1,897.559	18.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.28060	0.00128	1.459	18.34	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,543.50950	1.54351	1,549.123	16.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.80950	0.00281	3.023	16.48	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			206.67460	0.20667	205.864	14.10	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			315.97460	0.31597	309.764	14.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			513.31260	0.51331	517.721	12.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			72.61260	0.07261	71.621	12.99	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			476.92920	0.47693	480.919	13.08	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			86.22920	0.08623	84.819	13.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			409.03930	0.40904	412.072	13.25	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			118.33930	0.11834	115.972	13.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,099.34770	1.09935	1,104.854	14.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			8.64770	0.00865	8.754	14.24	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,002.83970	1.00284	1,008.335	13.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			12.13970	0.01214	12.235	13.98	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			616.47070	0.61647	621.619	12.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			45.77070	0.04577	45.519	12.89	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.55530	11.55530	11.54940	11.54940		14.61	577,765.00	50	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			738.34340	0.73834	746.586	13.34	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			158.94340	0.15894	161.286	13.34	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			160.93780	0.16094	164.547	17.52	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,251.53780	1.25154	1,249.247	17.52	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.69470	11.69470	11.68910	11.68910		15.00	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			764.83810	0.76484	775.124	13.95	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			315.73810	0.31574	320.424	13.95	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			759.52370	0.75952	769.774	13.98	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			320.42370	0.32042	325.074	13.98	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			754.24180	0.75424	764.457	14.00	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			325.14180	0.32514	329.757	14.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.93050	11.93050	11.92240	11.92240		15.31	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,106.34190	1.10634	1,117.009	13.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			383.94190	0.38394	386.509	13.97	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
2025	On	01/11/2012	Bond Future			111.40410	111.40410	111.40519	111.40519			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,415.19000	11.41519	11,414.100		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			11,405.19000	11.40519	11,404.100		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			11,395.19000	11.39519	11,394.100		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			107.26468	107.26468	107.26323	107.26323			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,273.23000	8.27323	8,274.680		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			8,263.23000	8.26323	8,264.680		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			8,253.23000	8.25323	8,254.680		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			114.11341	114.11341	116.14919	116.14919			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			12,159.19000	12.15919	10,123.410		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			12,149.19000	12.14919	10,113.410		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			12,139.19000	12.13919	10,103.410		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			474.05000	474.05000	473.78400	473.78400			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			480.85400	480.85400	480.58300	480.58300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.52900	422.52900	422.14200	422.14200			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			428.59300	428.59300	428.20000	428.20000			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.98930	8.98930	8.95940	8.95940		12.02	0.00	0	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			523.50530	0.52351	547.322	11.73	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			24.10530	0.02411	18.022	11.73	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.04010	9.04010	9.00990	9.00990		12.63	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			588.69880	0.58870	617.355	12.21	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			88.79880	0.08880	87.255	12.21	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.08330	9.08330	9.05310	9.05310			0.00	0	22.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			303.10000	0.30310	333.300		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			293.10000	0.29310	323.300		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			313.10000	0.31310	343.300		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			9.12970	9.12970	9.10000	9.10000		13.24	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			554.53390	0.55453	574.666	12.96	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			344.53390	0.34453	334.966	12.96	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			549.53160	0.54953	569.526	12.97	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			349.53160	0.34953	339.826	12.97	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			544.56430	0.54456	564.423	12.98	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			354.56430	0.35456	344.723	12.98	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.40350	9.40350	9.37260	9.37260		14.32	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.84730	8.84730	8.82510	8.82510		15.11	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			529.73830	0.52974	538.443	14.61	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			54.63830	0.05464	41.143	14.61	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.94140	8.94140	8.91920	8.91920		14.08	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			474.25440	0.47425	480.604	13.60	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			195.05440	0.19505	179.204	13.60	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			468.40930	0.46841	474.592	13.61	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			199.20930	0.19921	183.192	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			462.61660	0.46262	468.634	13.63	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			203.41660	0.20342	187.234	13.63	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.18950	0.18950	0.17800	0.17800			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.15070	0.15070	0.14340	0.14340			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01540	0.01540	0.01920	0.01920			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01320	0.01320	0.01450	0.01450			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.17310	0.17310	0.16120	0.16120			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00390	0.00390	0.00390	0.00390			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.16620	0.16620	0.16260	0.16260			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.18630	0.18630	0.17570	0.17570			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00390	0.00390	0.00390	0.00390			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.09010	0.09010	0.08590	0.08590			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.27480	0.27480	0.27360	0.27360			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.05540	0.05540	0.05360	0.05360			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.43090	9.43090	9.40870	9.40870		14.39	0.00	0	75.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			445.53940	0.44554	451.233	13.54	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			76.83940	0.07684	60.333	13.54	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.56830	9.56830	9.54560	9.54560		15.62	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			605.83200	0.60583	603.375	14.51	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			200.23200	0.20023	175.075	14.51	0.00	0	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			599.90930	0.59991	597.262	14.54	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			204.30930	0.20431	178.962	14.54	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			594.03160	0.59403	591.197	14.57	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			208.43160	0.20843	182.897	14.57	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry			8.65060	8.65060	8.62530	8.62530		15.66	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			237.63610	0.23764	249.692	15.11	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			42.33610	0.04234	29.092	15.11	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			230.40660	0.23041	241.911	15.13	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			45.10660	0.04511	31.311	15.13	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			223.30070	0.22330	234.250	15.16	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			48.00070	0.04800	33.650	15.16	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			132.46910	0.13247	135.525	15.53	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			107.16910	0.10717	84.925	15.53	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Call			90.49480	0.09049	89.960	16.10	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.70	Put			165.19480	0.16519	139.360	16.10	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			74.95080	0.07495	73.357	16.54	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			199.65080	0.19965	172.757	16.54	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.65670	8.65670	8.63130	8.63130		15.50	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			213.81570	0.21382	222.074	15.10	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			72.51570	0.07252	55.374	15.10	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			207.51930	0.20752	215.277	15.12	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			76.21930	0.07622	58.577	15.12	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			201.34250	0.20134	208.604	15.15	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			80.04250	0.08004	61.904	15.15	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			108.56310	0.10856	108.225	15.88	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			177.26310	0.17726	151.525	15.88	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry			8.64090	8.64090	8.60960	8.60960		17.23	0.00	3,000	3,000.00
DABK	On	19/10/2012	Any day expiry	8.64	Call			33.47880	0.03348	31.932	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABK	On	19/10/2012	Any day expiry	8.64	Put			63.87880	0.06388	31.032	17.45	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Call			30.14600	0.03015	26.763	17.23	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Put			70.54600	0.07055	35.863	17.23	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Call			27.10210	0.02710	23.058	17.55	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Put			77.50210	0.07750	42.159	17.55	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Call			3.01060	0.00301	1.094	23.62	0.00	0	30,000.00
DABK	On	19/10/2012	Any day expiry	8.85	Put			243.41060	0.24341	210.194	23.62	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry			7.08620	7.08620	7.07580	7.07580		13.75	0.00	251	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Call			108.64830	0.10865	112.566	15.39	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Put			22.84830	0.02285	16.366	15.39	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Call			101.07690	0.10108	104.567	15.24	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Put			25.27690	0.02528	18.367	15.24	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Call			93.72410	0.09372	96.781	15.09	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Put			27.92410	0.02792	20.581	15.09	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Call			47.78760	0.04779	44.132	13.90	0.00	0	4,000.00
DABL	On	23/10/2012	Any day expiry	7.09	Put			61.98760	0.06199	47.932	13.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.64820	8.64820	8.62290	8.62290		23.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,222.95390	1.22295	1,248.227	24.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.05390	0.00005	0.027	24.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			903.26750	0.90327	928.366	20.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.36750	0.00037	0.166	20.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			773.58320	0.77358	798.714	20.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.68320	0.00068	0.514	20.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			75.21870	0.07522	73.081	16.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			172.31870	0.17232	144.881	16.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			21.40650	0.02141	18.842	19.03	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			418.50650	0.41851	390.642	19.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			624.28700	0.62429	649.957	19.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			1.38700	0.00139	1.757	19.30	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			381.42910	0.38143	409.203	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			8.52910	0.00853	11.003	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			173.50660	0.17351	191.385	16.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			60.60660	0.06061	53.185	16.81	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.68440	8.68440	8.65920	8.65920		15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			171.92020	0.17192	172.735	15.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			232.72020	0.23272	208.335	15.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			89.38840	0.08939	86.341	17.62	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			450.18840	0.45019	421.941	17.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			814.75130	0.81475	838.471	15.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			5.55130	0.00555	4.071	15.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			671.81130	0.67181	693.851	14.79	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			12.61130	0.01261	9.451	14.79	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			272.47990	0.27248	279.619	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			123.27990	0.12328	105.219	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			942.30000	0.94230	966.638	15.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			3.10000	0.00310	2.238	15.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.71720	8.71720	8.69250	8.69250		15.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			239.38500	0.23939	240.786	15.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			266.88500	0.26689	243.586	15.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			146.41810	0.14642	144.087	17.35	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			473.91810	0.47392	446.887	17.35	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			856.76330	0.85676	878.823	14.71	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			14.26330	0.01426	11.623	14.71	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			719.67260	0.71967	739.568	14.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			27.17260	0.02717	22.368	14.63	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			341.18360	0.34118	347.870	15.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			158.68360	0.15868	140.670	15.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			982.02600	0.98203	1,004.871	15.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			9.52600	0.00953	7.671	15.33	0.00	0	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			8.75910	8.75910	8.73330	8.73330		18.13	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			362.37740	0.36238	365.669	15.80	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			249.07740	0.24908	226.569	15.80	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			317.18710	0.31719	318.189	16.11	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			303.88710	0.30389	279.089	16.11	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			215.69480	0.21569	212.856	17.36	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			502.39480	0.50239	473.756	17.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			780.50780	0.78051	799.479	14.78	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			47.20780	0.04721	40.379	14.78	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			372.07420	0.37207	375.853	15.74	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			238.77420	0.23877	216.753	15.74	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			367.19860	0.36720	370.731	15.77	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			243.89860	0.24390	221.631	15.77	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			912.88110	0.91288	934.257	14.94	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			29.58110	0.02958	25.157	14.94	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.79120	8.79120	8.76570	8.76570		16.75	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			270.83690	0.27084	271.028	17.60	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			525.13690	0.52514	499.828	17.60	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			427.63540	0.42764	433.656	16.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			271.93540	0.27194	252.455	16.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			422.82030	0.42282	428.675	16.16	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			277.12030	0.27712	257.475	16.16	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			377.35000	0.37735	381.635	16.49	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			331.65000	0.33165	310.435	16.49	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			959.22450	0.95922	980.277	15.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			43.52450	0.04352	39.077	15.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			830.81440	0.83081	850.024	15.15	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			65.11440	0.06511	58.824	15.15	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			432.50050	0.43250	438.690	16.10	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			266.80050	0.26680	247.490	16.10	0.00	0	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			8.82330	8.82330	8.79810	8.79810		16.95	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			316.57790	0.31658	319.064	17.81	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			558.47790	0.55848	535.764	17.81	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			313.55660	0.31356	315.945	17.84	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			565.45660	0.56546	542.645	17.84	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			310.57020	0.31057	312.862	17.88	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			572.47020	0.57247	549.562	17.88	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			879.69800	0.87970	898.954	15.37	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			81.59800	0.08160	75.654	15.37	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			322.71680	0.32272	325.405	17.74	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			544.61680	0.54462	522.105	17.74	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.85870	8.85870	8.83360	8.83360		17.22	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			367.32230	0.36732	371.412	17.89	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			583.72230	0.58372	562.712	17.89	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			364.19080	0.36419	368.188	17.92	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			590.59080	0.59059	569.488	17.92	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			930.75450	0.93075	950.124	15.44	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			97.15450	0.09715	91.424	15.44	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			376.89800	0.37690	381.278	17.79	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			563.29800	0.56330	542.578	17.79	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			370.48210	0.37048	374.668	17.86	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			576.88210	0.57688	555.968	17.86	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.70778	109.70778	110.70188	110.70188			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,711.88000	4.71188	3,717.780		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			4,701.88000	4.70188	3,707.780		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			4,691.88000	4.69188	3,697.780		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			8.94949	87.47282	8.99072	87.12845			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,715.56000	1.71556	2,059.930		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			9.05483	88.69838	9.09748	88.34902			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			4,746.91000	4.74691	4,397.550		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,658.22000	4.65822	4,308.860		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,569.66000	4.56966	4,220.300		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			422.89900	422.89900	422.62100	422.62100			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			186,610.00000	18.66100	189,390.000		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			428.96800	428.96800	428.68600	428.68600			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			43,040.00000	4.30400	40,220.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			43,140.00000	4.31400	40,320.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			43,240.00000	4.32400	40,420.000		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			190.63800	190.63800	190.61900	190.61900			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			193.37400	193.37400	193.35500	193.35500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			516.10500	516.10500	516.10500	516.10500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			523.35800	523.35800	523.35800	523.35800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.04000	94.96000	5.04000	94.96000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.89000	95.11000	4.89000	95.11000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.85000	95.15000	4.87000	95.13000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.79000	95.21000	4.78000	95.22000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.77000	95.23000	4.77000	4.77000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.85000	95.15000	4.83000	95.17000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.96000	95.04000	4.94000	95.06000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.09000	94.91000	5.08000	94.92000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.23000	94.77000	5.22000	94.78000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.38000	94.62000	5.37000	94.63000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.12530	7.12530	7.11460	7.11460		11.01	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			494.12450	0.49412	503.165	11.61	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			9.52450	0.00952	7.865	11.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013			7.17690	7.17690	7.16400	7.16400		12.77	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Call			392.48480	0.39248	398.019	12.54	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Put			118.48480	0.11848	111.119	12.54	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Call			386.02860	0.38603	391.399	12.55	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Put			122.02860	0.12203	114.499	12.55	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Call			379.64030	0.37964	384.846	12.56	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Put			125.64030	0.12564	117.946	12.56	0.00	0	0.00
R023	On	01/11/2012			7.09497	106.15335	7.10575	106.07308			0.00	0	1,049.00
R023	On	01/11/2012	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.04	Put			490.81000	0.49081	410.540		0.00	0	0.00
R023	On	01/11/2012	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.05	Put			415.97000	0.41597	335.700		0.00	0	0.00
R023	On	01/11/2012	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.06	Put			341.20000	0.34120	260.930		0.00	0	0.00
R023	On	07/02/2013			7.16847	107.64054	7.17970	107.55905			0.00	0	0.00
R023	On	07/02/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.04	Put			1,019.68000	1.01968	938.190		0.00	0	0.00
R023	On	07/02/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.05	Put			946.26000	0.94626	864.770		0.00	0	0.00
R023	On	07/02/2013	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.06	Put			872.91000	0.87291	791.420		0.00	0	0.00
R023	On	02/05/2013			7.22952	105.02984	7.24114	104.94732			0.00	0	0.00
R023	On	02/05/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.04	Put			1,440.48000	1.44048	1,357.960		0.00	0	0.00
R023	On	02/05/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.05	Put			1,368.26000	1.36826	1,285.740		0.00	0	0.00
R023	On	02/05/2013	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.06	Put			1,296.10000	1.29610	1,213.580		0.00	0	0.00
R157	On	01/11/2012			5.39268	123.11971	5.35221	123.23946		2.30	0.00	0	14,529.00

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			1,261.71000	1.26171	1,143.310	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			3.41000	0.00341	4.760	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,592.82000	2.59282	2,473.070	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.41571	124.84467	5.37030	124.96596		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,444.23000	2.44423	2,330.270	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			44.40000	0.04440	51.730	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42831	119.55346	5.37781	119.67617		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			683.72000	0.68372	624.260	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			775.71000	0.77571	838.960	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			695.74000	0.69574	635.630	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			763.39000	0.76339	825.990	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			707.89000	0.70789	647.120	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			751.21000	0.75121	813.150	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			7.58090	128.98364	7.60682	128.72345		12.52	0.00	0	35,851.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,618.51000	2.61851	2,782.260	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			507.29000	0.50729	410.850	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,047.18000	4.04718	4,259.250	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			192.44000	0.19244	144.320	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,522.54000	8.52254	8,780.320	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			5.52000	0.00552	3.110	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,367.48000	11.36748	11,627.510	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.29000	0.00029	0.130	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.65974	125.50093	7.68662	125.23694		13.51	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,524.02000	7.52402	7,709.160	13.99	0.00	0	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	8.32	Put			1,526.28000	1.52628	1,447.430	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,565.76000	8.56576	8,763.290	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,208.07000	1.20807	1,141.610	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			0.00000	0.00000	2,994.210	13.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Put			0.00000	0.00000	4,579.460	13.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			4,063.33000	4.06333	4,191.130	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,444.00000	3.44400	3,307.810	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,468.13000	5.46813	5,622.660	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,447.97000	2.44797	2,338.510	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,242.70000	1.24270	1,294.230	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,241.17000	8.24117	8,028.710	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,954.49000	1.95449	2,028.810	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,342.23000	6.34223	6,152.560	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.72969	127.01931	7.75743	126.75204		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,334.12000	3.33412	3,431.720	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,841.19000	6.84119	6,671.520	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,372.64000	3.37264	3,471.070	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,779.70000	6.77970	6,610.860	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,295.85000	3.29585	3,392.630	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,903.04000	6.90304	6,732.550	12.98	0.00	0	0.00
R186	On	07/11/2013	Bond Future			7.91124	125.00045	7.94110	124.72563		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			8,003.86000	8.00386	8,152.600	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,105.48000	6.10548	5,979.400	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			8,053.70000	8.05370	8,203.000	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,065.50000	6.06550	5,939.980	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			11,213.48000	11.21348	11,393.280	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,090.42000	4.09042	3,995.400	14.28	15,981.60	4	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,953.64000	7.95364	8,101.820	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,145.18000	6.14518	6,018.540	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.35133	213.35133	213.35661	213.35661			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			5,633.39000	5.63339	5,638.670		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			5,643.39000	5.64339	5,648.670		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			5,653.39000	5.65339	5,658.670		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			279.76231	279.76231	279.76452	279.76452			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,774.52000	12.77452	12,772.310		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			12,764.52000	12.76452	12,762.310		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			12,754.52000	12.75452	12,752.310		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			4.88233	111.00009	4.83584	111.09745		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			581.33000	0.58133	489.200	1.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			8.80000	0.00880	14.030	1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.82477	108.14704	4.77105	108.24563		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			567.41000	0.56741	501.630	1.43	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			184.60000	0.18460	217.410	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.75516	109.45545	4.69327	109.55518		1.20	0.00	0	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	4.04	Call			59.42000	0.05942	47.240	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,119.82000	1.11982	1,207.370	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			61.70000	0.06170	49.140	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,105.77000	1.10577	1,192.940	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			64.04000	0.06404	51.090	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,091.77000	1.09177	1,178.550	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/R2On	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			205.96231	205.96231	205.95975	205.95975			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,969.75000	13.96975	13,972.310		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,959.75000	13.95975	13,962.310		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,949.75000	13.94975	13,952.310		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.83577	111.25573	5.83114	111.27624		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,487.81000	4.48781	4,467.290	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.01000	0.00001	0.000	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88041	112.81442	5.87548	112.83509		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			543.32000	0.54332	532.630	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,961.55000	1.96155	1,971.530	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,690.25000	1.69025	1,672.310	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			711.97000	0.71197	714.700	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,395.97000	3.39597	3,375.230	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			205.46000	0.20546	205.390	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,450.80000	4.45080	4,429.770	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			95.02000	0.09502	94.660	4.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future			5.91634	110.02284	5.91112	110.04369		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,410.13000	1.41013	1,396.060	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,454.56000	1.45456	1,461.340	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,430.39000	1.43039	1,416.220	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,434.86000	1.43486	1,441.540	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,390.04000	1.39004	1,376.060	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,474.45000	1.47445	1,481.320	4.44	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.14677	112.34388	6.14726	112.34127		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,532.37000	5.53237	5,534.980	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.01000	0.00001	0.010	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.19811	109.88753	6.19865	109.88477		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,543.03000	5.54303	5,543.000	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			143.32000	0.14332	140.530	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.24472	111.21702	6.24530	111.21416		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,129.05000	2.12905	2,125.430	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,909.65000	1.90965	1,903.170	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,155.35000	2.15535	2,151.750	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,886.94000	1.88694	1,880.480	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,181.82000	2.18182	2,178.230	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,864.43000	1.86443	1,857.980	6.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.01042	105.15454	4.96832	105.20369		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			141.07000	0.14107	107.290	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	01/11/2012	Bond Future	5.05	Put			45.74000	0.04574	61.110	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93220	102.86277	4.87751	102.91246		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			179.07000	0.17907	157.720	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			285.97000	0.28597	314.310	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.82266	104.10721	4.74918	104.15748		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			41.39000	0.04139	35.730	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			979.10000	0.97910	1,023.710	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			42.16000	0.04216	36.410	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			972.92000	0.97292	1,017.440	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			42.95000	0.04295	37.110	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			966.76000	0.96676	1,011.190	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			6.46779	106.67386	6.46835	106.67059		7.19	151,583,555.06	1,421	17,440.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,244.28000	6.24428	6,247.540	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.02000	0.00002	0.010	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.52705	104.52886	6.52766	104.52542		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,319.00000	6.31900	6,319.100	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			173.97000	0.17397	170.630	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58280	105.79346	6.58345	105.78991		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,977.76000	1.97776	1,973.470	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,764.60000	2.76460	2,756.760	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,002.80000	2.00280	1,998.520	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,734.55000	2.73455	2,726.720	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,028.03000	2.02803	2,023.750	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,704.73000	2.70473	2,696.900	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/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future			6.63819	101.38829	6.64884	101.32027		8.88	124,099,266.96	1,224	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,349.87000	1.34987	1,378.460	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			327.61000	0.32761	288.180	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,257.31000	5.25731	5,324.770	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			1.45000	0.00145	0.890	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,441.05000	6.44105	6,508.990	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.17000	0.00017	0.090	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.69895	102.80879	6.71010	102.73964		8.73	41,123,516.00	400	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			477.74000	0.47774	484.910	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,001.61000	5.00161	4,939.630	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,643.94000	6.64394	6,701.670	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			274.94000	0.27494	263.520	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,150.03000	12.15003	12,218.210	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			13.22000	0.01322	12.250	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.75227	100.65965	6.76385	100.58967		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,303.81000	2.30381	2,330.000	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,055.41000	3.05541	3,011.620	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,332.05000	2.33205	2,358.480	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,022.70000	3.02270	2,979.150	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,360.47000	2.36047	2,387.160	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,990.23000	2.99023	2,946.940	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			8.35074	79.17804	8.39169	78.83217		18.12	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,851.94000	4.85194	5,175.460	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	01/11/2012	Bond Future	8.99	Put			59.57000	0.05957	37.220	18.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.42860	80.28733	8.47078	79.93655		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,591.76000	3.59176	3,789.130	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,289.60000	2.28960	2,136.190	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,576.06000	4.57606	4,802.780	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,686.18000	1.68618	1,562.120	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,814.91000	5.81491	6,071.240	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,162.67000	1.16267	1,068.220	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.49618	78.11701	8.53944	77.76202		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,653.00000	2.65300	2,776.720	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,178.18000	7.17818	6,946.910	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,593.38000	2.59338	2,715.080	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,297.47000	7.29747	7,064.180	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,622.98000	2.62298	2,745.690	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,237.54000	7.23754	7,005.260	19.47	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.91851	158.91851	158.91831	158.91831			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,928.31000	13.92831	13,928.510		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,918.31000	13.91831	13,918.510		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			13,908.31000	13.90831	13,908.510		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.53084	123.53084	123.53492	123.53492			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,544.92000	1.54492	1,540.840		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			1,534.92000	1.53492	1,530.840		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			1,524.92000	1.52492	1,520.840		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			128.49555	128.49555	128.39101	128.39101			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,401.01000	6.40101	6,505.550		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			6,391.01000	6.39101	6,495.550		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			6,381.01000	6.38101	6,485.550		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			8.16144	90.33667	8.18235	90.15583		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			123.81000	0.12381	124.780		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,974.81000	3.97481	3,794.940		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,231.86000	5.23186	5,399.410		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			45.11000	0.04511	31.820		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.24460	91.60239	8.26620	91.41883		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,432.87000	6.43287	6,560.070		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,286.12000	1.28612	1,229.760		0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.31386	89.17627	8.33604	88.99048		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,730.07000	2.73007	2,789.880		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,025.62000	7.02562	6,899.640		0.00	0	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	Call			2,761.30000	2.76130	2,821.630	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,967.28000	6.96728	6,841.820	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,792.74000	2.79274	2,853.600	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,909.27000	6.90927	6,784.340	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/R1On		28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.37564	80.98715	8.42160	80.57728			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,991.37000	3.99137	3,581.500		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,895.18000	3.89518	3,485.310		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			3,799.17000	3.79917	3,389.300		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.38620	1.38620	1.38080	1.38080		16.28	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			586.77900	0.05868	607.959	15.18	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			178.77900	0.01788	145.959	15.18	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.39340	1.39340	1.38860	1.38860		16.67	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			1,174.46660	0.11745	1,204.975	15.61	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Put			188.46660	0.01885	170.975	15.61	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Call			1,102.35240	0.11024	1,130.984	15.65	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Put			216.35240	0.02164	196.985	15.65	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Call			1,032.91130	0.10329	1,059.608	15.69	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Put			246.91130	0.02469	225.608	15.69	0.00	0	0.00
Total for Derivatives :												549,500,231.92	32,986	1 538 218.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.19948	11.93995	100.19948	11.91065			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.45324	111.91291	22.39908			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.19775	100.28788	9.17517			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.63375	107.66087	9.61085			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.49895	103.39172	20.45180			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.28703	104.36845	38.19831			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.18726	101.36321	10.16228			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.31923	113.91613	15.28174			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	58.43719	100.27783	58.29371			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	53.65884	211.62296	53.49744			301,351,095,040.00	1,424,000	604,000.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	23.23161	129.44081	23.16523			240,759,906,600.00	1,860,000	930,000.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	3.94383	262.36064	3.92581			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.05240	100.84946	21.99857			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.11938	100.44837	40.02072			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.44924	100.42180	12.41864			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.02408	100.43468	8.00434			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.57734	100.45423	7.55870			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.64119	100.46712	7.62240			0.00	0	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	22.15772	111.10270	22.10369			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	21.51694	103.51808	21.46259			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	27.25120	105.34380	27.18757			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	27.94593	101.94970	27.87630			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	21.89365	101.07971	21.83951			0.00	0	1,566,000.00
ABL13	On	11/10/2016			99.99989	11.14669	99.99989	11.11969			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	9.82209	100.00000	9.74837			0.00	0	1,000,000.00
ABL15	On	09/10/2017			100.00000	2.45552	100.00000	2.43709			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	79.33675	103.66357	79.16834			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	53.50350	107.24687	53.37673			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			102.43496	59.19869	102.43496	59.05055			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	95.23165	100.00000	94.99116			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	95.97198	100.00000	95.80420			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	91.23866	100.85053	90.79672			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	53.72458	211.08307	53.56320			0.00	0	0.00
ABLI02	On	08/05/2014			133.30786	34.71816	133.30786	34.61831		50,257,063,220.00		377,000	227,000.00
ABLI03	On	15/03/2015			119.08892	16.95782	119.08892	16.91235			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.30904	109.87287	7.29062			0.00	0	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	19.62229	118.65286	19.57268			65,259,073,000.00	550,000	1,250,000.00
ABLS2B	On	13/07/2016			99.88052	14.87357	99.88052	14.83758			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	10.99546	100.32050	10.96874			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.48782	100.26386	10.46208			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.42091	100.35503	13.37842			0.00	0	211,000.00
ABLS11	On	29/06/2019			104.30633	6.04152	104.30633	6.02705			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	21.33764	100.00000	21.22411			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.74012	158.84518	2.73106			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	11.67596	152.12037	11.63870			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	4.01057	164.13952	3.99705			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	94.23908	141.35498	93.98839			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.62979	161.61787	2.62098			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	53.66721	211.55410	53.50582			0.00	0	0.00
ABN23	On	31/03/2013			211.63281	53.65764	211.63281	53.49624			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
ABN33	On	29/01/2018			69.59203	6.18796	69.59203	6.17903			0.00	0	0.00
ABN34	On	29/01/2018			69.59203	6.18796	69.59203	6.17903			0.00	0	0.00
ABN35	On	04/03/2013			100.66669	91.46333	100.66669	91.23614			0.00	0	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	10.32194	84.61000	10.30462			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.69214	93.01000	15.66389			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.91551	100.38164	10.88869			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.89437	95.94000	13.86879			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.06659	100.00000	26.01714			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.01910	94.42000	12.99515			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.18129	95.33000	12.15865			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.94366	89.17000	25.89763			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.01582	92.44000	23.97194			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.97999	100.10161	8.95193			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.83102	99.93416	8.80346			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.51774	90.18000	23.47555			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.57473	122.92857	19.53804			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.41427	111.67000	17.39312			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.88958	97.51000	19.85180			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.53274	95.63000	19.49616			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.84771	97.02000	18.81204			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.39423	100.23447	9.36452			0.00	0	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	18.30171	119.76186	18.25432			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	66.32343	94.20000	66.20294			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.77717	99.90991	8.73860			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.11807	94.15000	17.08638			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.95253	94.84000	15.92283			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.53824	99.13676	2.52645			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.93868	143.60519	1.93292			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.59107	186.40405	2.57258			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.69295	100.00000	12.66867			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.42244	111.64771	10.39693			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.98582	108.15845	21.93422			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.24419	102.54996	11.21878			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.14231	94.96915	10.12056			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.22540	108.39757	14.19141			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.41199	122.68013	29.33215			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.87768	4.00000	119.85221			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.90473	266.98405	3.88667			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.74016	120.37770	4.72754			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.08823	121.95151	3.07991			0.00	0	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	66.68550	99.40204	66.52482			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	87.58580	100.37243	87.37807			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	59.08273	100.40649	58.93750			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.32812	100.00000	19.28129			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	62.55240	100.91878	62.39794			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	81.97798	99.79614	81.79928			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	62.55240	100.91878	62.39794			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	65.36148	101.24381	65.20138			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	70.97137	107.32702	70.80587			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	20.79678	108.29483	20.74712			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.37488	101.29798	19.32740			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.63020	101.33324	19.58208			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.24372	101.83296	23.18649			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	58.85776	100.38145	58.71311			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	58.82708	100.37804	58.68251			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	19.11945	101.26271	19.07261			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.71458	53.29666	7.70555			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	100.06230	100.00000	99.79547			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On	29/01/2013	Spot Bond			100.00000	100.06230	100.00000	99.79547			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	43.23696	100.96976	43.13131			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	39.96572	100.25039	39.86868			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	99.83068	100.00000	99.56375			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	59.23612	100.42346	59.09050			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.77945	100.44432	16.73820			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.58744	100.49129	17.54418			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.41910	100.42335	16.37873			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.66259	100.43752	16.62163			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.76972	100.44375	16.72848			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.04100	101.50954	11.01640			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.04100	101.50954	11.01640			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.09829	101.51908	11.07355			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.12565	100.41204	13.09338			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.09829	101.51908	11.07355			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On	30/07/2017	Spot Bond			101.49999	10.98371	101.49999	10.95923			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.15579	78.26156	32.10504			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.94508	100.40403	20.89360			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	87.63978	100.37805	87.43241			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.36562	100.39793	40.26642			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.85744	100.28977	12.82586			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.36562	100.39793	40.26642			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	87.63978	100.37805	87.43241			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.33652	100.42907	8.31603			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.33042	100.44304	8.30993			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.34209	100.44869	8.32158			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.12698	100.43737	8.10701			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.01166	100.36953	39.91334			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.55606	100.41205	8.53502			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	82.07811	99.88150	81.99784			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.88514	99.98291	55.74978			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	82.07811	99.88150	81.99784			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.17173	108.24656	10.14499			0.00	0	930,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014	Spot Bond			100.37811	40.11784	100.37811	40.01925			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	41.96566	104.10799	41.87018			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	43.60816	101.33364	43.50126			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.20697	101.54682	7.18928			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.15444	102.38458	7.13675			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	44.06435	101.42788	43.95624			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.46192	100.00000	4.45204			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.24782	100.00000	4.23832			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.24447	71.11496	12.22646			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.35210	132.65083	2.34550			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.44295	132.65812	2.43609			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.89695	100.42332	7.87754			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.34864	100.93790	30.27451			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.34864	100.93790	30.27451			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	44.06435	101.42788	43.95624			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.91474	100.82870	29.84172			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.62200	100.40912	28.55164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.40572	28.57183	100.40572	28.50160			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.66492	101.67963	7.64586			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.56658	100.74141	11.53806			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.65425	101.67956	7.63522			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.75564	102.34980	10.73151			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	87.80680	100.42347	87.59896			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	10.80491	102.41855	10.78066			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	20.98068	100.57096	20.92903			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.40998	100.76241	10.38431			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	9.79644	100.26297	9.77239			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	7.91490	100.42504	7.89545			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	47.87964	101.60514	47.76069			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	40.02037	100.61305	39.93982			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	39.90759	100.35023	39.82746			0.00	0	0.00
ACL151	On	20/03/2017			100.41612	9.73002	100.41612	9.71046			0.00	0	0.00
ACL152	On	08/02/2014			101.07263	43.94291	101.07263	43.83544			0.00	0	0.00
ACL153	On	20/03/2015			100.37072	20.13672	100.37072	20.09627			0.00	0	0.00
ACL154	On	20/03/2015			100.36105	19.98273	100.36105	19.94260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155 On	20/03/2015	Spot Bond			100.37982	20.28163	100.37982	20.24089			0.00	0	0.00
ACL156 On	20/03/2017	Spot Bond			100.41498	9.70935	100.41498	9.68984			0.00	0	0.00
ACL157 On	20/03/2017	Spot Bond			100.39511	9.34762	100.39511	9.32885			0.00	0	0.00
ACL158 On	20/03/2015	Spot Bond			100.37243	20.16389	100.37243	20.12339			0.00	0	0.00
ACL159 On	20/03/2015	Spot Bond			100.37868	20.26352	100.37868	20.22282			0.00	0	0.00
ACL161 On	20/03/2022	Spot Bond			100.58046	10.75037	100.58046	10.73321			0.00	0	0.00
ACL162 On	20/09/2015	Spot Bond			100.38479	16.13788	100.38479	16.10546			0.00	0	0.00
ACL163 On	20/03/2015	Spot Bond			100.37527	20.20917	100.37527	20.16859			0.00	0	0.00
ACL164 On	20/06/2014	Spot Bond			100.52552	30.33474	100.52552	30.26010			0.00	0	0.00
ACL165 On	20/06/2017	Spot Bond			100.96473	19.86754	100.96473	19.81846			0.00	0	0.00
ACL166 On	20/03/2014	Spot Bond			100.34943	39.88765	100.34943	39.78965			0.00	0	0.00
ACL167 On	20/06/2019	Spot Bond			109.48099	9.66723	109.48099	9.65082			0.00	0	0.00
ACL168 On	20/06/2017	Spot Bond			100.41322	9.09366	100.41322	9.07130			0.00	0	0.00
ACL169 On	20/06/2017	Spot Bond			103.04527	3.54176	103.04527	3.53567			0.00	0	0.00
ACL170 On	20/03/2015	Spot Bond			100.37811	20.52187	100.37811	20.47144			0.00	0	0.00
ACL171 On	30/11/2012	Spot Bond			100.00000	95.09699	100.00000	94.86160			0.00	0	0.00
ACL172 On	20/06/2015	Spot Bond			100.37910	15.65909	100.37910	15.62060			0.00	0	0.00
ACL173 On	20/06/2017	Spot Bond			100.39881	9.02088	100.39881	8.99871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On	20/06/2019	Spot Bond			100.41280	8.09597	100.41280	8.07607			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.55942	100.38479	7.54084			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	95.14454	100.00000	94.90903			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	58.88094	100.37751	58.69449			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.28894	100.41000	30.19299			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	94.75962	100.00000	94.52507			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.79500	100.39600	17.73864			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.17314	100.42679	11.13775			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.54632	100.39881	10.51292			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.63452	100.41560	9.60400			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.74693	100.40776	10.71289			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.19974	101.11287	9.17041			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.01572	100.39293	4.00300			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12554	100.41672	0.12514			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12549	100.42399	0.12509			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	51.24692	100.31940	51.01596			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	51.24601	100.32262	51.01505			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.22140	100.00000	9.16492			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On	20/12/2015	Spot Bond			100.00000	6.14760	100.00000	6.10995			0.00	0	7,000,000.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03106	100.00000	0.03086		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03106	100.00000	0.03086		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	91.04247	103.90964	90.81727			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	91.01848	103.89068	90.79337			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	71.10070	102.86773	70.96497			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.64273	100.00000	2.63632			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.85526	100.89131	21.80189			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.57719	100.99451	22.52202			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.05805	101.06323	23.00166			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	18.23011	100.00000	18.09327			0.00	0	2,184,000,000.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	19.26265	100.00000	19.11806			0.00	0	70,400,000.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	20.63937	100.00000	20.48445			0.00	0	36,800,000.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.38348	104.59347	9.36169			0.00	0	5,525,342.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.06893	122.89930	15.02954			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.77077	100.00000	29.69865			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.06011	113.22249	15.02284			0.00	0	14,650,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.73493	100.00000	24.67501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.51331	100.00000	11.48783			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.09428	151.06546	3.08446			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.61627	125.57279	31.53265			6,404,212,290.00	51,000	51,000.00
ANG01	On	14/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	38.41030	100.00000	38.12200			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.40889	100.26923	10.38360			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.01755	108.77896	9.99369			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.23079	99.90066	19.17080			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.02517	99.89602	8.99702			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.65737	100.00000	38.53668			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.35753	112.73330	17.31495			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.45173	100.19041	9.42879			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	59.69388	100.45105	59.54709			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.70908	102.32887	52.58889			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.76886	100.17231	27.70149			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.84961	103.90134	26.78797			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.92827	108.14051	10.90235			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	44.86859	101.25961	44.75866			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.25312	104.66313	17.20959			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	59.12231	100.27024	58.97874			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.53914	102.35861	19.49081			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.53034	102.28416	19.48207			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.69122	100.27011	13.65797			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.64418	102.23278	16.60304			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.76170	103.79822	12.72974			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	15.81722	100.27685	15.77881			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	15.81722	100.27685	15.77881			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	15.81720	100.27691	15.77879			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.45938	101.50925	16.41897			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.28847	102.45999	17.24566			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			102.35861	19.53914	102.35861	19.49081			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			102.86494	14.90520	102.86494	14.86817			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			102.39307	11.46754	102.39307	11.43916			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.26206	13.38740	100.26206	13.35489			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.25556	12.18349	100.25556	12.15390			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.25556	12.18349	100.25556	12.15390			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.59193	100.24109	29.52009			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	85.62247	100.18420	85.42668			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.16826	100.00000	18.12425			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.38116	100.92479	14.33591			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.18180	100.32752	15.13427			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.06402	99.23300	13.02351			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.71134	99.11456	1.70604			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.91275	100.00000	1.90425			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	48.96966	100.18154	48.75163			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.26705	100.00000	6.23651			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.14848	104.64060	20.09765			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.44378	103.89800	17.40005			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.55154	102.66503	16.51049			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	15.81458	100.33517	15.76506			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.48439	100.00000	5.47401			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.76227	100.00000	19.71439			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.98588	100.00000	17.94231			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.10239	100.00000	11.07551			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.10239	100.00000	11.07551			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.42333	100.00000	13.39081			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.63108	100.00000	11.60290			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond				100.44416	79.05715	100.44416	78.71372			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.27701	30.51612	100.27701	30.44120			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.28373	18.99776	100.28373	18.95111			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond				100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond				165.86185	2.62361	165.86185	2.61501			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond				134.98268	8.19222	134.98268	8.17307			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond				135.23863	9.36955	135.23863	9.34762			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond				98.54987	8.33104	98.54987	8.31273			0.00	0	200,000,000.00
BD310A On	08/05/2014	Spot Bond				101.43384	32.46344	101.43384	32.38378			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond				100.16538	57.53276	100.16538	57.39318			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond				101.00289	43.61924	101.00289	43.51262			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond				100.89815	43.19677	100.89815	43.09129			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond				102.94694	57.28402	102.94694	57.14159			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			101.21182	44.78942	101.21182	44.67973			0.00	0	0.00
BD311D	On	31/03/2013			100.25001	85.65945	100.25001	85.46347			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	7.87696	100.66600	7.85756			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	28.32516	100.38899	28.25555			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	26.06437	100.00000	25.98299			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	61.73478	100.00000	61.59889			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.58724	101.42461	9.56372			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	9.63340	101.43555	9.60977			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	9.77185	101.46836	9.74786			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.23275	101.57774	10.20761			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	10.69278	101.68711	10.66649			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	11.97635	101.99310	11.94681			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.53555	100.00000	3.52698			0.00	0	0.00
BG32A1	On	30/10/2016			101.25226	10.06798	101.25226	10.04331			0.00	0	0.00
BG32A2	On	30/10/2016			101.32200	10.47467	101.32200	10.44900			0.00	0	0.00
BG32A3	On	30/10/2016			101.35188	10.64885	101.35188	10.62274			0.00	0	0.00
BG32A4	On	30/10/2016			101.36184	10.70689	101.36184	10.68064			0.00	0	0.00
BG32B	On	30/10/2016			101.48134	11.40276	101.48134	11.37477			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			101.64062	12.32875	101.64062	12.29844			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.76736	100.00000	2.76066			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.76736	100.00000	2.76066			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.41538	9.09380	100.41538	9.07145			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.45116	9.67682	100.45116	9.65303			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.46091	9.83577	100.46091	9.81159			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			105.04449	11.39502	105.04449	11.36847			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.49015	10.31246	100.49015	10.28709			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.54199	10.35335	100.54199	10.32787			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.47171	100.00000	2.46566			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.47171	100.00000	2.46566			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	30.36596	109.02542	30.29424			0.00	0	4,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	99.18649	99.78943	98.91825			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	91.30308	99.33557	91.07677			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	79.77319	98.45450	79.60190			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	59.44483	95.58562	59.33568			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.44239	100.78103	12.41204			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.36924	100.00000	7.35139			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.71449	100.94045	7.69565			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.46374	100.78378	12.43334			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.81594	100.82929	12.78466			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.45574	100.91196	13.42288			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.11396	101.25521	16.07449			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.99812	101.82396	14.96120			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	59.56503	100.43475	59.41857			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	57.42774	100.66283	57.28780			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	91.59565	102.16271	91.36853			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	40.34692	100.41213	40.21911			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.56610	100.00000	8.54534			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	99.42382	101.68827	99.15507			0.00	0	397,000.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.68166	117.90266	30.60448			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.61110	125.14109	19.55938			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.67082	102.03851	14.63463			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.83564	101.32226	31.75760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			111.35530	18.17105	111.35530	18.12738			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.58928	105.54647	12.55984			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	14.01194	101.86680	13.97743			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.53682	106.76252	13.50538			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.07535	100.85304	17.02164			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.47271	107.65219	14.43887			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.42331	101.28817	0.42143			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.05660	101.82280	19.98020			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.11531	122.47945	14.07850			0.00	0	1,000,000.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.75425	118.42047	13.71934			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.49105	117.20315	10.46435		1,758,047,250,000.00	15,000,000	37,000,000.00	
CGR10	On	08/12/2016	Spot Bond			100.88420	13.68496	100.88420	13.65117			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.73735	104.14474	16.70982			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	95.99925	101.65048	95.75248			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.37370	102.86721	30.29824			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.47015	103.30382	21.41660			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	95.88790	101.25944	95.63849			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.37958	100.80383	17.32434			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.33426	87.47901	100.33426	87.27209			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.61895	88.49338	100.61895	88.28306			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.74860	32.62133	100.74860	32.54089			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.40933	59.10829	100.40933	58.96300			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	59.10829	100.40933	58.96300			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	59.10829	100.40933	58.96300			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	62.52619	100.91360	62.37181			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	59.13386	100.41216	58.98849			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	58.87820	100.38376	58.73351			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	58.67365	100.36102	58.52949			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	63.09356	100.95747	62.93940			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.87830	101.78237	22.82199			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	57.58765	100.19516	57.44789			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.73613	101.76269	22.68018			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.38372	58.87821	100.38372	58.73352			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	58.69923	100.36383	58.55500			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.48722	101.86667	23.42936			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	63.21623	100.97002	63.06176			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	63.04222	100.92517	62.88823			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	62.99609	101.01305	62.84040			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	59.18498	100.41784	59.03949			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	59.00603	100.39797	58.86101			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	59.05718	100.40359	58.91202			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	54.93386	104.39421	54.80654			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	71.37695	101.82300	71.24415			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	53.05309	102.79173	52.93167			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	64.70407	101.32621	64.54546			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	93.24063	100.86778	93.00509			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.95740	100.52565	41.85416			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	41.30471	101.34356	41.20234			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.30471	101.34356	41.20234			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	82.25359	99.85161	82.07383			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			101.22270	23.38831	101.22270	23.33104			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.14893	100.00000	17.10693			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.96062	100.00000	16.91907			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.32759	100.42338	13.29482			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.62996	100.00000	34.54607			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.14723	100.00000	92.91377			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	85.47710	100.50974	85.28111			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	85.57983	100.82702	85.38309			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	85.52592	100.54079	85.32977			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	85.53220	100.49424	85.33611			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.35669	100.00000	39.26134			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.77218	100.39213	12.74079			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66781	100.00000	66.66780			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66781	100.00000	66.66780			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.35950	100.60029	13.32661			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.78585	102.77141	12.75707			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.35950	100.60029	13.32661			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.37559	100.01323	10.35045			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.63863	100.90290	34.55311			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.16810	100.91909	36.07880			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.66538	106.57524	6.64992			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.55229	99.04734	14.51733			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.18579	106.47706	3.17804			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.15407	100.91984	13.12440			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.14958	101.01820	36.06024			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.35950	100.60029	13.32661			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.35950	100.60029	13.32661			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.61935	106.09892	3.61047			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.72546	106.04227	6.70897			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.58471	100.61212	13.55126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205 On	24/03/2013	Spot Bond			100.32240	86.95498	100.32240	86.75079			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	87.66926	100.39517	87.46131			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	59.71150	100.47626	59.56464			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.60084	100.57686	42.49597			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.63706	99.98364	26.57254			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.71019	99.98339	26.64549			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.63410	103.62392	11.60745			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.89982	99.99988	26.83465			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.81845	99.99989	26.75349			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.30886	99.79173	10.28393			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.30748	99.80002	10.28256			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.64079	103.81175	11.61408			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.64079	103.81175	11.61408			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	34.51805	104.34821	34.43024			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.09519	107.51178	35.00350			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	13.82445	107.00303	13.79211			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.29992	100.43472	10.27459			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.20054	100.48341	11.17299			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228 On	14/06/2013	Spot Bond			100.44030	59.35085	100.44030	59.20492			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	59.37143	100.44323	59.22545			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	19.66457	99.90043	19.61698			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	19.66457	99.90043	19.61698			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	37.95789	100.94701	37.88126			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	97.32479	101.15359	98.51504			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	82.39725	99.83657	82.21719			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	82.39725	99.83657	82.21719			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	14.82502	100.64882	14.79517			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.13400	101.05242	10.10923			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	95.45934	100.93369	95.21369			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.18974	100.44136	10.16925			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.83132	100.86994	21.77803			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.41095	100.93114	10.38552			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.06499	101.19905	11.04040			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.06499	101.19905	11.04040			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.79372	100.81644	21.74053			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.81288	100.81889	21.75964			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246 On	24/02/2017	Spot Bond			100.84952	15.19574	100.84952	15.15865			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.02647	101.47693	14.98958			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.66589	100.47537	20.61505			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.77471	101.44712	14.73845			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.17936	100.26649	20.12982			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.17936	100.26649	20.12982			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.17936	100.26649	20.12982			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.17936	100.26649	20.12982			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.17936	100.26649	20.12982			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.34347	100.27379	20.29353			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.54559	100.28582	9.52216			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.54559	100.28582	9.52216			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.54559	100.28582	9.52216			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.54559	100.28582	9.52216			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.54559	100.28582	9.52216			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.59740	100.28785	9.57383			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	9.98459	106.98684	9.96098			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.13432	100.51194	30.06019			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014	Spot Bond			100.89505	30.17828	100.89505	30.10458			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.15533	81.16354	100.15533	80.93003			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.39498	40.21477	100.39498	40.11593			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.39498	40.21477	100.39498	40.11593			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			101.37065	7.58366	101.37065	7.55970			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.49989	10.71096	100.49989	10.68461			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			101.35958	14.20856	101.35958	14.17372			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.58462	12.29424	100.58462	12.26398			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.39320	8.91507	100.39320	8.89315			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.39040	8.86216	100.39040	8.84037			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.40357	8.91381	100.40357	8.89189			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.91562	8.60021	100.91562	8.57315			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			101.06552	9.98131	101.06552	9.94986			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.99983	9.95872	100.99983	9.92735			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.40244	8.89265	100.40244	8.87079			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.54373	18.70940	100.54373	18.66335			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.65226	8.51544	100.65226	10.79308			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.36006	17.15781	100.36006	17.10349			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282 On	27/06/2015	Spot Bond			100.24531	16.73212	100.24531	16.67920			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.44427	100.37919	17.38903			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.54912	100.44355	11.51253			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.54912	100.44355	11.51253			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.54912	100.44355	11.51253			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.54912	100.44355	11.51253			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	11.67196	101.18342	11.62013			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	2.14497	100.81012	2.13547			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	1.89920	100.17296	1.89004			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond			100.17296	1.89920	100.17296	1.89004			0.00	0	0.00
CLN292 On	26/06/2017	Spot Bond			100.17084	1.89933	100.17084	1.89017			0.00	0	0.00
CLN293 On	30/06/2017	Spot Bond			100.14936	1.88361	100.14936	1.87495			0.00	0	0.00
CLN294 On	26/06/2017	Spot Bond			100.14949	1.89358	100.14949	1.88434			0.00	0	0.00
CLN295 On	30/06/2017	Spot Bond			100.15029	1.88546	100.15029	1.87668			0.00	0	0.00
CLN296 On	20/12/2017	Spot Bond			100.00000	1.21434	100.00000	1.20690			0.00	0	0.00
CLN297 On	30/06/2017	Spot Bond			100.00000	1.79133	100.00000	1.78167			0.00	0	0.00
CLN298 On	30/06/2017	Spot Bond			100.00000	1.79211	100.00000	1.78232			0.00	0	0.00
CLN299 On	30/06/2017	Spot Bond			100.00000	1.74437	100.00000	1.73415			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	19.96418	100.00000	19.92023			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.96418	100.00000	19.92023			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68236	34.94295	0.68176			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	60.65208	154.47129	60.49902			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	90.20691	100.53703	89.98585			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	90.19624	100.53241	89.97521			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	113.14048	100.00000	112.90289			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	92.66558	154.29358	92.42227			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	90.18559	100.52779	89.96459			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	64.76547	152.83040	64.59268			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	66.19041	101.20452	66.02833			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	66.19041	101.20452	66.02833			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.69417	156.76383	4.67733			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	73.82865	94.77223	73.67233			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	73.29610	97.02201	73.13786			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	90.19624	100.53241	89.97521			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	90.19624	100.53241	89.97521			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.57893	100.00000	14.54322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	70.17803	101.10498	70.04808			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.82670	120.49629	6.80905			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00018	134.98268	0.00018			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00020	135.23863	0.00020			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.55951	78.86322	17.53156			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.61270	78.68249	17.58471			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.97132	100.01914	10.94474			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.97132	100.01914	10.94474			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.66216	100.44036	11.63349			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.82846	100.40864	9.80430			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.12539	100.41492	9.10296			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	55.89099	100.01997	55.71647			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.23248	100.41000	9.20978			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	9.24125	101.50812	9.19965			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	14.80470	109.94659	14.76892			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	72.80365	106.29178	72.63429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			106.25789	12.49711	106.25789	12.46805			15,513,651,940.00	146,000	83,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.35492	122.59946	14.31747			26,971,881,200.00	220,000	339,657,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	18.85438	112.90836	18.80832			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.44586	111.62273	10.42029			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	85.48631	100.00000	85.29760			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.91302	5.86800	103.89662			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	21.70638	100.79434	21.65342			0.00	0	5,700,000.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.10164	100.83040	10.07699			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.60478	100.70290	21.55153			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	17.73837	101.26682	20.75606			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	91.19761	100.65651	90.96883			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	91.34496	100.45141	91.12182			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.32940	100.00000	71.19405			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	78.97332	100.18699	78.80250			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	72.96601	100.13300	72.82769			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	39.64790	100.21016	39.47324			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	19.56850	100.22082	19.48230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On	03/10/2013	Spot Bond			100.19483	53.98569	100.19483	53.74791			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	55.68485	104.31041	55.55797			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.34635	133.09009	18.29528			0.00	0	14,291,661.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.30699	111.95336	10.28212			0.00	0	77,833,504.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.34406	110.94098	10.31929		221,881,960,000.00	2,000,000	188,194,611.00	
E170	On	01/08/2020	Spot Bond			142.91138	12.06801	142.91138	12.03270			0.00	0	17,020,864.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.54653	101.79146	16.50580			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.00935	100.97946	23.93292			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.03860	101.06163	10.00662			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.19524	101.11630	4.18187			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.75181	101.17092	1.74623			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.03433	126.54006	12.00089			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.78000	113.22858	1.78000	114.51890		7,120,000,000.00	4,000,000	37,000,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	11.75311	111.69838	11.72481		335,095,140,000.00	3,000,000	3,000,000.00	
EMM02	On	11/03/2021	Spot Bond			112.15374	10.65031	112.15374	10.62414		168,230,610,000.00	1,500,000	1,500,000.00	
EMM03	On	04/05/2024	Spot Bond			106.65311	14.05565	106.65311	14.02304			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.75380	100.93077	16.71288			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	96.28003	100.81699	96.03128			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
EQ181U	On	03/12/2012			100.00000	92.35354	100.00000	92.12663			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
EQ183U	On	24/01/2013			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
EQS01	On	18/11/2014			126.47802	23.80862	126.47802	23.74282		758,868,120,000.00		6,000,000	1,500,000.00
EQS02	On	01/07/2015			109.43400	23.89820	109.43400	23.84158			0.00	0	0.00
EQS04	On	22/09/2015			107.25989	17.38647	107.25989	17.34114			0.00	0	0.00
EQS05	On	25/04/2017			101.66692	8.35240	101.66692	8.32594			0.00	0	0.00
ERS3A7	On	17/11/2012			101.08827	95.20209	101.08827	94.95614			0.00	0	0.00
ERS3A8	On	17/11/2014			101.14823	23.15828	101.14823	23.10160			0.00	0	0.00
ERS3B1	On	17/11/2012			101.26753	95.47171	101.26753	95.22464			0.00	0	0.00
ERS3B2	On	17/08/2014			101.05103	30.75519	101.05103	30.67998			0.00	0	0.00
ERS3C1	On	17/11/2012			101.34215	95.58403	101.34215	95.33650			0.00	0	0.00
ERS3C2	On	17/08/2014			101.17066	31.45469	101.17066	31.37770			0.00	0	0.00
ERSA10	On	17/08/2013			100.93125	63.48956	100.93125	63.33447			0.00	0	0.00
ERSA11	On	17/08/2014			100.96871	30.27386	100.96871	30.19988			0.00	0	0.00
ERSA12	On	17/08/2015			100.99870	16.92598	100.99870	16.88461			0.00	0	0.00
ERSA13	On	17/08/2013			100.93575	63.50548	100.93575	63.35035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			105.94219	16.50454	105.94219	16.46603			0.00	0	61,230,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.06881	111.43974	9.04677			2,228,794,800.00	20,000	512,869,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.65882	117.73441	10.63205			23,546,882,000.00	200,000	271,200,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.62170	95.26383	8.60327			476,319,150,000.00	5,000,000	49,033,134.00
ES33	On	15/09/2033	Spot Bond			8.93500	87.29874	8.97500	86.94263			10,007,200,000,000.00	120,000,000	1,094,300,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.21487	100.85636	19.12978			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	89.85566	100.35540	89.64002			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	39.28836	100.00000	38.99347			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.48242	100.00000	12.45219			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.14694	100.00000	12.11751			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	64.16417	101.07344	64.00724			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	64.29722	101.11222	64.13991			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	64.72285	101.23627	64.56432			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	64.96218	101.30601	64.80297			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	27.79001	105.15565	27.72522			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.46850	103.15112	11.44246			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	97.90843	101.02281	97.64755			0.00	0	1,400,000.00
FRB07	On	06/12/2012	Spot Bond			100.55742	90.46508	100.55742	90.24334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.49836	10.02045	100.49836	9.99580			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	7.87016	100.49830	7.85080			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	9.41744	101.51768	9.39432			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	14.87116	111.84945	14.83511			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	9.06567	100.44644	9.04337			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	45.40780	100.00000	45.30312			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	53.63249	211.83970	53.47108			0.00	0	3,000,000.00
FRBI07	On	07/07/2013	Spot Bond			105.16707	60.55115	105.16707	60.41226			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.12926	121.95151	3.12084			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.91251	266.05149	3.89446			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.91542	145.44748	1.90967			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.04119	186.40405	3.03027			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.45746	118.97136	18.40992			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.96824	100.00000	22.91684			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.96824	100.00000	22.91684			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.40954	51.72712	3.40566			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.37377	32.59207	3.37117			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.64719	31.38364	3.64447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			103.71290	37.23701	103.71290	37.15210			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	66.97624	101.43171	66.81191			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.55569	101.42118	14.51999			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	44.20335	100.70350	44.11431			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	40.96885	100.43778	40.88653			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.20509	101.37968	14.17025			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.20509	101.37968	14.17025			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.48018	100.95684	10.45429			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	13.99681	101.35502	13.96250			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.49706	10.65814	100.49706	10.63193			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.81157	62.36020	100.81157	62.20804			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.62812	13.80738	100.62812	13.77337			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.42343	9.28405	100.42343	9.26123			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.46990	10.15099	100.46990	10.12602			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.53541	30.67309	100.53541	30.59761			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			98.00000	9.38697	98.00000	9.35572			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	8.75400	100.00000	8.72080			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.61842	13.65117	100.61842	13.61755			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.45750	10.13134	100.45750	10.10643			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.13796	100.56313	12.10808			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.03451	100.61014	13.00241			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.67671	100.43349	9.65292			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.92232	100.51033	10.89545			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.28851	100.67570	14.25330			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.67443	100.44913	11.63743			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.73936	100.00000	7.70609			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.56533	100.53319	13.52232			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.95394	100.63883	15.90331			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.38847	100.48091	12.34921			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.13976	100.51430	13.09810			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.21648	100.60627	15.16820			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.20348	100.56147	14.15843			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.82898	100.63331	15.77874			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.72855	100.67296	16.67544			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.17898	100.60461	15.13081			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.37090	100.58527	15.32213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136 On	20/09/2017	Spot Bond			100.52263	13.32753	100.52263	13.28527			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.73211	100.51264	13.68858			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.15388	100.64764	16.10261			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.96645	100.63938	15.91577			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.45401	100.61676	15.40497			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.17887	100.64874	16.12752			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.89069	100.54761	13.84664			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.43857	100.48314	12.39914			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.63410	100.40273	10.60041			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	16.89092	100.68010	16.83729			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	31.64222	100.48314	31.54192			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	20.94861	100.54650	20.88217			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.25520	101.08864	3.23975			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.52041	9.52211	100.52041	9.49192			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.44745	1.68590	100.44745	1.68056			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			98.00000	1.58852	98.00000	1.57733			0.00	0	0.00
FRC152 On	20/12/2017	Spot Bond			100.00000	1.25094	100.00000	1.24391			0.00	0	0.00
FRC153 On	20/12/2017	Spot Bond			100.00000	1.25094	100.00000	1.24391			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On	20/12/2017	Spot Bond			100.00000	1.15610	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			103.88434	37.80406	103.88434	37.71774			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			101.69803	26.58543	101.69803	26.52006			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.46014	17.05210	100.46014	17.01016			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.45737	13.93321	100.45737	13.89894			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			101.67764	44.77943	101.67764	44.66932			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.09513	6.90500	101.07612			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	9.88888	98.80765	9.86491			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	73.12529	113.68077	72.95913			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	55.91498	100.00003	55.77952			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.28748	100.38660	28.21796			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.64994	101.46163	8.62872			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.58620	109.33538	6.57061			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.13701	100.46640	12.10716			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.22989	100.47150	12.19982			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.04484	109.51236	5.03288			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.95937	111.32550	23.91031			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.62793	109.33538	4.61699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			114.09057	5.61849	114.09057	5.60473			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.03919	114.42023	8.02241			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	87.92579	100.45580	87.71761			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.59865	101.66489	11.61840			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.06298	100.00000	17.02119			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.54249	100.79789	16.50168			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.86900	100.69405	14.83237			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.09424	4.73000	107.06939			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	88.32866	100.56499	88.11933			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.07705	100.70697	15.03988			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.67116	100.40068	9.64738			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.82363	100.46304	10.79701			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.42649	100.61808	24.36633			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.37235	100.54671	12.34190			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.97491	100.52525	11.94544			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	87.52494	100.34678	87.31790			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	87.51450	100.34394	87.30749			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	89.68505	100.32862	89.51006			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.34043	89.68563	100.34043	89.51062			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	89.69265	100.34112	89.51762			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	87.49188	100.34682	87.28443			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.30851	100.44788	10.28780			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.71230	100.64235	14.68267			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.29818	100.44732	10.27748			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.38422	98.04956	23.33825			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.28707	100.67532	15.25628			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.64331	101.43156	14.60738			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	65.52308	101.08680	65.36280			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	67.90866	102.04635	67.74114			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	65.59364	101.11165	65.43317			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	67.28181	104.68033	67.11202			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	66.90670	96.98334	66.74901			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	65.82162	101.19191	65.66046			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	66.39128	101.39248	66.22844			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	67.09063	101.63872	66.92572			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	67.52946	101.79324	67.36325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			137.45936	13.93132	137.45936	13.88966			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	61.28993	101.30769	61.13807			0.00	0	1,500,000.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	25.63244	104.00517	25.56813			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.69998	100.18638	19.63838			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.35643	103.41346	11.32808			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.12256	100.62484	9.09393			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.50126	101.45882	8.48040			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.30284	100.00000	11.28139			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	4.01339	254.50193	3.99543			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.91446	265.81898	3.89641			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.05786	249.70910	4.03993			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.91202	117.34620	2.90472			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.35906	101.41744	8.33855			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.15256	117.54524	3.14431			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.71168	101.77641	10.68532			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.55077	100.01476	10.52521			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	99.72362	101.15940	99.44876			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	66.68952	101.49749	66.52580			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			101.25022	8.26238	101.25022	8.24213			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.09400	100.29734	39.99554			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.74943	90.41057	2.74358			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	85.30156	100.18030	85.10426			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	87.14538	100.00000	86.94033			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	60.88710	100.68430	60.69587			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95628	100.00000	0.95330			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.63574	101.11871	11.59866			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	58.97102	100.52362	58.78405			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.93992	100.43945	59.75001			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.35442	101.12618	8.32808			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	19.16390	101.07593	19.10285			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.36833	100.44759	9.33864			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.42193	100.44015	29.32871			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.14926	100.76967	17.09477			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.21342	101.24351	24.10586			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	65.98219	101.17008	65.68276			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.43709	100.00000	2.41880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			105.55013	28.15930	105.55013	28.09344			26,817,121,529,100.00	254,070,000	86,590,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.90885	106.51279	20.85959			0.00	0	900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.87724	104.36488	11.84972			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.25762	105.51532	10.23364			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.08572	113.83008	10.06079			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.96351	108.96559	10.94508			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.88411	117.28648	12.85167			0.00	0	2,600,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.64957	102.81960	10.62558			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.18869	79.83345	10.16990			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.16609	100.94835	14.13110			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	19.06930	100.00000	18.92618			0.00	0	2,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.05652	100.01778	19.99389			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.41231	104.81266	11.38591			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	77.59959	100.00000	77.44219			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	83.46517	100.00000	83.28529			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	78.39134	100.00000	78.23265			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.09876	101.05700	97.83304			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT19	On	28/11/2012	Spot Bond			100.63710	90.97041	100.63710	90.74281			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	99.99905	100.00000	100.00000			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	94.62335	100.81750	94.38014			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	94.10015	99.49839	93.85938			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	86.81033	99.03016	86.60634			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	99.18651	99.78606	98.91828			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	97.59825	99.80110	97.33850			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	96.57269	99.64339	96.31876			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	6.90661	100.01501	6.88987			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.74634	100.01973	8.72514			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	94.70980	100.00000	94.46819			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	94.67944	100.85290	94.43600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.88829	94.73553	100.88829	94.49185			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	94.93741	101.01560	94.69293			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.23481	100.57078	21.18255			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.29624	101.42786	11.26852			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	14.85584	99.93193	14.81988			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.75169	100.43806	10.72526			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			102.01673	21.41437	102.01673	21.36156		408,066,920,000.00	4,000,000	3,000,000.00	
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.08039	100.31458	11.05317			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	14.98342	99.88260	15.38224			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.72930	100.51108	9.68585			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	68.29396	101.35185	68.29396			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221		41,600,000,000,000.00	416,000,000	300,000,000.00	
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	52.73408	105.54321	52.60002			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	52.73408	105.54321	52.60002			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.85580	100.00000	59.74254			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	66.17305	100.00000	66.04751			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			101.63173	54.64483	101.63173	54.51052			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.94311	101.67762	14.90636			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	15.50742	105.13866	15.46814			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	52.78208	105.76786	52.64764			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	54.74923	101.68917	54.61459			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	15.24298	101.75803	15.20548			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.39113	117.06290	13.35382			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	52.84399	106.05795	52.70908			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	54.93704	101.79257	54.80181			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.62801	101.86140	15.58951			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	13.75677	117.06290	13.71844			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	53.06306	107.08651	52.92642			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	55.18723	101.93042	55.05123			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	16.09776	101.98773	16.05807			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			108.34719	53.33051	108.34719	53.19175			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			110.21153	53.72393	110.21153	53.58201			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			115.88630	10.44079	115.88630	10.41488			0.00	0	35,400,000.00
HWAY23On	07/12/2023	Spot Bond			272.42396	3.86032	272.42396	3.84223			0.00	0	97,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond				271.70682	3.86608	271.70682	3.84799			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.96115	101.83148	10.93665			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.94389	102.02133	10.91940			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.17809	1.15000	111.16303			167,900,000,000.00	146,000,000	330,000,000.00
I2038	On 31/01/2038	Spot Bond				1.97000	107.04703	1.97000	107.03017			0.00	0	7,000,000.00
I2050	On 31/12/2050	Spot Bond				2.04000	113.85441	1.97000	115.86923			61,200,000,000.00	30,000,000	46,000,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.09598	95.45000	20.05911			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	88.95620	100.50759	88.74245			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	90.21046	100.56563	89.99040			0.00	0	333,000.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.75728	109.26558	21.70496			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	89.28614	100.86049	89.06937			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	20.90040	102.46253	20.84809			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.53099	100.92206	15.49265			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	57.74975	100.23329	57.60802			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.52781	40.80413	100.52781	40.70371			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.74849	40.37519	100.74849	40.27564			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				103.45013	37.83802	103.45013	37.75097			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				108.14435	14.47497	108.14435	14.44045			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			111.48026	10.59890	111.48026	10.57299			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.93506	102.47730	34.85574			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.16125	99.82217	37.07136			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.04199	100.88835	29.96863			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.04898	106.87614	23.99058			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.66843	105.97204	12.63918			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	22.39342	101.15611	22.33862			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	10.26730	101.23137	10.24216			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.37416	119.59470	4.36303			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.83071	121.25275	2.82342			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.97107	100.15533	19.90864			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.31662	100.16252	9.28749			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.60410	105.78604	9.58172			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.17440	100.66354	17.11989			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.13374	100.43811	10.10163			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	71.43968	100.00000	71.28242			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.69433	99.89211	17.65500			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.69433	99.89211	17.65500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.86181	100.97091	8.84216			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	76.54636	5.00000	5.00000		2,500,000,000,000.00	500,000,000	500,000,000.00	
IDW001	On	30/06/2016	Spot Bond			101.37699	15.00723	101.37699	14.95982			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.10189	101.30327	14.05736			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.96438	112.11249	15.92538			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.85666	100.20174	20.80548			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.85666	100.20174	20.80548			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.69462	101.14829	9.66405			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.02591	100.00000	8.00626			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	49.85054	101.89135	69.45740			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	70.58072	101.88356	70.25858			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	68.34551	101.64472	68.03067			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.34537	101.44581	22.29478			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	60.23918	100.58397	59.95114			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	69.27462	104.33728	69.11674			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.82994	101.67347	16.78856			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	68.58171	100.00000	68.58170			0.00	0	0.00
IN177U	On	24/01/2013	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
IN178U	On	24/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	78.49462	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
IND147	On	22/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	66.72356	99.74422	99.72747			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	98.12490	99.64170	97.86275			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	96.32237	99.54183	96.07001			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	94.58829	99.44217	94.34516			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	92.91883	99.34271	92.68443			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	91.31159	99.22914	91.08548			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	89.76134	99.12821	89.54306			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	88.26585	99.02750	88.05498			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	82.77723	98.62666	82.59249			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND303	On	15/01/2013	Spot Bond			98.52695	81.51640	98.52695	81.33743			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	80.29584	98.42745	80.12236			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20015	100,000.00000	3.13093			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On	27/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On	25/09/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	41.82190	100.00000	41.40011			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	39.72934	100.00000	39.38808			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	38.24710	100.00000	37.96099			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	37.14287	100.00000	36.89680			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	36.28874	100.00000	36.07300			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	35.60855	100.00000	35.41656			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	35.05417	100.00000	34.88126			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	34.59370	100.00000	34.43646			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	68.31365	101.10218	68.01052			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	95.38410	100.97718	94.90045			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	63.88305	101.06512	63.72682			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.05678	100.29400	14.02265			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.97981	103.81357	16.93728			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			101.94170	16.36121	101.94170	16.32089			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	97.12393	100.00000	96.88051			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	90.18732	100.51669	89.96687			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.62517	100.34045	8.60398			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	78.34914	100.00000	78.19054			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.87284	100.81708	23.81395			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.29575	100.33341	10.27046			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	88.65559	100.35507	88.44386			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	79.05577	100.00000	78.71936			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.23583	6.50000	100.22403			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	80.89441	100.13131	80.66237			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	78.74518	99.98478	78.52525			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	91.02299	100.42362	90.79959			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	89.94710	100.41625	89.72904			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.46528	100.44355	10.43212			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING166	On	02/01/2013	Spot Bond			100.14548	85.94509	100.14548	85.74819			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.42963	100.16956	28.34074			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	80.09723	100.49744	79.74453			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	54.41960	100.49744	54.17667			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	76.41196	100.32608	76.09145			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	76.09350	100.31481	75.77568			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	91.01092	100.14110	90.78423			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	76.28966	100.14461	75.79049			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	51.79245	100.14677	51.43121			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	55.35423	100.14677	54.96814			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	76.28961	100.14488	75.79044			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	15.35808	100.00000	15.25109			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.23872	100.00000	10.16739			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	99.30366	101.19828	99.03503			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	66.04871	101.21767	65.88696			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.71526	101.23672	44.60574			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.71526	101.23672	44.60574			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			99.91080	55.49259	99.91080	55.35826			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.52243	100.00000	46.40848			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.33499	100.24109	22.28076			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.69321	102.25661	22.63712			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.42223	100.77468	42.31761			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.58004	99.93260	19.51895			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.27434	99.93094	12.23604			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.23475	99.92988	9.20594			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.71742	104.73009	10.69266			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.59197	104.25515	36.50725			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.75429	100.91681	15.71538			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.87153	108.21861	10.84559			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.43042	101.03261	23.37314			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.89840	100.34728	16.85689			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.62685	109.98505	21.57512			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.75990	100.44886	9.73591			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.74716	100.75653	8.72559			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.05929	110.94012	3.05196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			124.10625	2.29848	124.10625	2.29216			0.00	0	900,000.00
IV01E	On	29/08/2013	Spot Bond			100.58379	59.90827	100.58379	59.62838			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.10575	100.18782	8.08041			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.01571	99.99997	7.98046			0.00	0	500,000.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.55214	101.62507	7.51849			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.40008	100.60774	0.39830			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00652	100.28878	0.00649			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.08056	100.00000	2.06666			0.00	0	324,000,000.00
IV04	On	31/03/2013	Spot Bond			102.06373	72.94375	102.06373	72.80283			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	85.54937	100.17994	85.35376			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.69160	117.77551	18.64462			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.27943	101.74618	11.25167			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.27409	124.10625	2.26783			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.01059	100.00000	54.88851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	66.70781	99.81514	66.70780			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	99.45658	99.71588	99.18708			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	94.10487	99.41373	93.86429			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	92.45321	99.31432	92.22122			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	90.86290	99.20028	90.63907			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	89.32860	99.09942	89.11247			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	87.84822	98.99876	87.63940			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	82.40897	98.62399	82.22588			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	81.16365	98.49850	80.98627			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	79.95424	98.39906	79.78227			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618		21,200,000,000,000.00	212,000,000	212,000,000.00	
IVA306	On	07/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On	28/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On	20/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	43.93254	100.00000	43.42653			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	41.14114	100.00000	40.74587			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA345	On	07/11/2013	Spot Bond			100.00000	39.25654	100.00000	38.93304			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	37.89996	100.00000	37.62654			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	36.87734	100.00000	36.64076			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	36.07915	100.00000	35.87077			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	35.43895	100.00000	35.25282			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	34.91413	100.00000	34.74601			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	34.47613	100.00000	34.32286			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	56.97975	100.11329	56.84156			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.51170	101.15218	8.49087			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.83441	101.33204	31.75638		607,992,240,000.00	6,000,000	3,000,000.00	
IVC005	On	27/07/2015	Spot Bond			101.39683	12.63900	101.39683	12.58278			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	84.41434	100.01454	84.22462			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	68.31365	101.10215	68.01053			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	94.97814	100.97704	94.50372			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.17170	100.00000	69.00413			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.30801	100.00000	66.14737			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	82.44373	103.25721	82.26273			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	78.10517	102.85510	77.94376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On	31/08/2017	Spot Bond			100.85336	2.64761	100.85336	2.63742			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	81.19605	100.00000	81.02218			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	71.97800	100.00000	71.84116			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.59036	146.46402	15.54387			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	44.03943	101.88203	43.93096			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.23914	100.15505	20.18950			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.78680	100.36228	16.72353			0.00	0	8,500,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.74316	98.87452	1.73658			0.00	0	60,000,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	82.23571	98.55765	82.05351			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	95.81545	99.62912	95.56551			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	65.32406	101.08680	67.71248			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	90.85375	99.30957	90.62972			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	88.25400	99.14082	88.04295			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	82.21446	98.70105	82.03209			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	72.85599	97.83334	72.71399			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025On	11/10/2013	Spot Bond			100.00000	45.23154	100.00000	44.89204			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	99.72727	99.81806	99.45603			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	82.79554	99.92980	82.61287			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.11358	99.92873	38.02131			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	61.98893	100.85528	61.83761			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.35479	100.87824	29.28313			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.87151	100.00907	26.80641			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.13507	99.91959	19.07538			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.38534	100.16737	10.30813			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.89798	100.17350	1.88971			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	99.94267	100.00000	99.67686			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	100.08899	101.40172	99.81842			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	45.73792	101.42165	45.62570			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	93.70500	100.00000	93.46896			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.53466	100.00000	44.42677			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	95.20127	100.00000	94.95965			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	43.94839	100.00000	43.84192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	38.35602	100.00000	38.26310			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.36079	100.00000	23.30358			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.11878	100.00000	23.06277			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.93175	100.00000	5.91723			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.48182	100.00000	14.44635			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.98955	106.46019	8.96850			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	89.01075	100.46941	88.79642			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.44632	100.55268	21.39353			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.81424	100.10089	25.75674			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.85574	100.10166	25.79816			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.67121	100.10553	10.64744			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.70511	102.05054	9.68340			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.57958	102.14122	9.55813			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.62904	100.13874	12.60090			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.21073	102.46074	12.18332			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.53755	102.63527	12.50936			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.68124	109.14290	25.62020			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.11543	100.35527	12.08566			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2On	20/12/2018	Spot Bond				100.36949	7.21158	100.36949	7.19386			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond				108.22148	10.48422	108.22148	10.45667			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond				105.26282	16.77025	105.26282	16.73111			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond				100.76354	16.25919	100.76354	16.20752			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond				106.38091	13.38559	106.38091	13.35443			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond				100.73012	61.66446	100.73012	61.51245			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond				106.29569	13.00678	106.29569	12.97653			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond				109.35704	32.04178	109.35704	31.96591			0.00	0	4,862,486.00
MTN03 On	13/07/2015	Spot Bond				108.68196	19.55447	108.68196	19.50841			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond				112.43670	12.88317	112.43670	12.85198			0.00	0	4,200,000.00
MTN05 On	28/10/2013	Spot Bond				105.38322	50.43169	105.38322	50.31518			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond				99.21764	89.31723	99.21764	89.10090			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond				98.63643	81.32056	98.63643	81.14225			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond				97.71856	71.62151	97.71856	71.48444			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond				100.00000	6.85952	100.00000	6.84291			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond				100.00000	0.11736	100.00000	0.11708			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond				100.00000	7.18509	100.00000	7.16769			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond				100.00000	7.27389	100.00000	7.25626			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.89771	6.68532	100.89771	6.66900			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.75524	100.90718	6.73874			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.87173	100.92303	6.85495			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.92997	100.93092	6.91304			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	6.99984	100.94038	6.98275			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.17448	100.96406	7.15695			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.29086	100.97993	7.27305			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.41886	100.99728	7.40072			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.53517	101.01305	7.51675			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.59333	101.02081	7.57477			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.29052	101.11573	8.27024			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	9.10255	101.22620	9.08025			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11736	100.00000	0.11708			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11736	100.00000	0.11708			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	36.44445	101.70052	36.35482			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	21.19729	101.25975	21.14536			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	21.56172	100.87403	21.50907			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	9.69985	101.31348	9.67609			0.00	0	1,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On	27/08/2015			100.75760	18.22620	100.75760	18.14554			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.19399	100.79541	10.14887			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.49753	110.77590	17.45497		221,551,800,000.00		2,000,000	15,100,000.00
NBK2B	On	15/09/2015			101.00801	16.47766	101.00801	16.43694			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	10.88266	118.84122	10.85466			0.00	0	6,800,000.00
NBK4	On	28/10/2024			30.23292	4.18585	30.23292	4.18283			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	81.80372	102.03598	81.62180			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	18.88379	111.25692	18.83795			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.47359	101.70058	19.42571			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	7.79434	101.79234	7.77515			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	36.91865	103.06649	36.83398			0.00	0	0.00
NBK8B	On	24/03/2014			100.27352	39.50911	100.27352	39.41211			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			107.67718	14.14492	107.67718	14.11130			0.00	0	9,800,000.00
NBK9B	On	23/03/2016			100.28219	12.29446	100.28219	12.26427			0.00	0	0.00
NBK11	On	31/03/2013			117.77042	78.16511	117.77042	77.99065		306,203,092,000.00		2,600,000	1,300,000.00
NCLN17	On	24/01/2013			101.18874	99.72579	101.18874	99.45307			0.00	0	0.00
NCLN19	On	07/03/2013			100.66622	90.50535	100.66622	90.28331			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	27.80516	100.00000	27.75241			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44 On	17/09/2014	Spot Bond			100.00000	35.12080	100.00000	35.05417			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	22.29184	100.88001	22.23742			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	89.33407	100.53804	89.11778			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	86.63477	100.29682	86.43184			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	86.41967	100.27583	86.21776			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	86.41967	100.27583	86.21776			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	86.41967	100.27583	86.21776			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	20.85584	100.26098	20.80520			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.34281	100.01676	20.29353			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	19.97807	99.92572	19.92971			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.76668	100.72872	16.72534			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.45816	78.84167	16.43204			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.07687	100.68736	13.04465			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.45712	100.00000	11.43545			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.76471	101.44317	12.73339			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.33044	101.58167	13.29769			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			101.36186	14.37116	101.36186	14.33593			0.00	0	0.00
NCLN67	On	13/07/2016			99.92294	10.90819	99.92294	10.88179			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	98.73873	100.00000	98.56115			0.00	0	0.00
NCLN69	On	27/05/2016			74.70107	13.48117	74.70107	13.46058			0.00	0	0.00
NCLN70	On	30/08/2013			100.71896	61.59176	100.71896	61.44159			0.00	0	0.00
NCLN71	On	17/03/2014			100.42509	40.40080	100.42509	40.31962			0.00	0	0.00
NCLN72	On	17/03/2014			100.41859	40.33174	100.41859	40.25071			0.00	0	0.00
NCLN73	On	03/07/2015			100.13494	15.77872	100.13494	15.70925			0.00	0	0.00
NCLN74	On	15/08/2017			101.09351	11.46667	101.09351	11.41580			0.00	0	0.00
NCLN75	On	20/09/2017			100.28784	1.96061	100.28784	1.95136			0.00	0	0.00
NCLN76	On	20/09/2015			100.21716	9.87873	100.21716	9.83050			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.45552	100.00000	2.43709			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.86359	108.64353	17.82082			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	88.74561	100.43443	88.53250			0.00	0	1,200,000.00
NED12B	On	14/12/2012			103.93706	91.62295	103.93706	91.39627			0.00	0	0.00
NED6	On	20/09/2013			103.85854	52.55097	103.85854	52.42967			0.00	0	0.00
NED8	On	08/02/2014			105.20960	40.74418	105.20960	40.65069			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.19654	100.00389	7.17910			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On	20/11/2018	Spot Bond			122.15519	18.72400	122.15519	18.67555			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			109.62449	10.85992	109.62449	10.83137			0.00	0	1,283,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	10.74890	100.87482	10.70078			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.73860	154.74879	5.72006			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.59425	110.78287	10.56890			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	11.01323	112.47442	10.98361			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.03441	100.87478	11.00747			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	29.68264	100.84223	29.61019			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	62.47252	100.77827	62.32013		100,778,270,000.00	0.00	1,000,000	500,000.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	15.98372	100.82862	15.93346			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.06564	114.30671	11.03546			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	29.97822	100.88848	29.90502			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	62.66245	100.82727	62.50953			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.85447	16.15606	100.85447	16.10526			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			112.37668	11.44203	112.37668	11.41127			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			100.94287	30.32581	100.94287	30.25173			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.89257	62.91565	100.89257	62.76201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14On	22/05/2015	Spot Bond			100.90208	16.47338	100.90208	16.42154			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	93.95862	100.00000	93.72135			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.90209	62.95256	100.90209	62.79882			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.09723	100.00000	93.85961			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	63.17193	100.92679	63.01763			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.16654	100.00000	93.92875			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	63.42708	101.02443	63.27202			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	63.76965	101.11272	63.61363			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.67960	101.14634	9.65591			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.54926	101.06357	12.51858			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			133.37761	47.48944	133.37761	47.35281			0.00	0	30,000,000.00
NRA014On	30/04/2014	Spot Bond			112.65666	38.41865	112.65666	38.32548			0.00	0	124,200,000.00
NRA018On	30/11/2018	Spot Bond			127.61916	14.41084	127.61916	14.37203			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			133.90446	14.93986	133.90446	14.89831			0.00	0	2,400,000.00
NRA023On	31/05/2023	Spot Bond			166.40319	6.01687	166.40319	5.99636			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			132.37089	13.83983	132.37089	13.80147		164,139,903,600.00		1,240,000	7,340,000.00
NTC09On	18/04/2013	Spot Bond			99.96864	82.18115	99.96864	82.10185			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			99.87889	37.70516	99.87889	37.95356			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			99.88231	37.58139	99.88231	37.83008			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			101.83987	11.44288	101.83987	11.41470			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			101.27473	21.31766	101.27473	21.26543			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			101.19990	67.37299	101.19990	67.07381			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			101.37662	18.20782	101.37662	18.12684			0.00	0	200,000.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	14.22776	100.00000	14.19329			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	14.27402	100.00000	14.23944			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	14.30178	100.00000	14.26713			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.96797	100.00000	14.93170			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.70817	100.00000	15.67011			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.33444	100.00000	20.28517			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			110.62267	18.89120	110.62267	18.84581			0.00	0	109,000,000.00
OTCA05	On	30/04/2013	Spot Bond			101.46154	66.78916	101.46154	66.62524			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			101.50084	32.53629	101.50084	32.45641			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			101.43206	66.70756	101.43206	66.54389			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			101.45171	32.31227	101.45171	32.23297			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			108.95552	12.70179	108.95552	12.66858			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1UOn	31/10/2012	Spot Bond			100.00000	97.85522	100.00000	97.59358			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.65001	100.00000	5.62516			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.75949	109.71000	11.73566			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.72788	100.00000	21.67524			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.22991	100.00000	6.21466			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	59.95986	100.48296	59.76982			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	79.78527	98.38076	79.61406			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	54.83439	100.00000	54.71270			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.73845	95.03594	100.73845	94.79371			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.42050	28.34943	100.42050	28.27974			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	91.25711	103.78737	91.03216			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	88.50630	100.37625	88.29438			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	59.07518	100.37300	58.93002			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	59.22988	100.39251	59.08431			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	59.43096	100.41791	59.28486			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	88.54848	100.38925	88.33643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.49290	100.43155	28.42285			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	91.43857	103.92808	91.21291			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	59.48769	100.42500	59.34144			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	59.76071	100.42441	59.61380			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	88.62229	100.41200	88.41002			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.81353	100.45623	28.74268			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	59.95164	100.48342	59.80418			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	88.81209	100.47042	88.59925			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.16783	100.48350	29.09609			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	60.36393	100.53526	60.21539			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	43.49433	101.01119	43.38801			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	35.17382	115.36704	35.02339			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.35220	90.32933	24.30211			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15033	36.97373	1.14927			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			5.39000	122.87463	5.35000	122.97667		166,908,241,222,800.00	966,278,520	24,374,708,910.00	
R158	On	15/09/2015	Spot Bond			122.26482	25.71107	122.26482	25.59660			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.73360	85.50505	12.70859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On	15/09/2016	Spot Bond			128.79704	21.27680	128.79704	21.17864			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.02015	81.26980	7.00694			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	58.27474	106.08559	58.14013			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.57000	128.72690	7.59500	128.44900		65,144,579,062,270.00	605,624,711	9,166,587,991.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08118	34.66514	1.08024			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03334	32.55096	1.03249			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.91849	110.74220	212.89292	110.40294			0.00	0	1,178,807,363.00
R197	On	07/12/2023	Spot Bond			1.20000	279.19468	1.20000	279.15647		419,423,664,000.00	349,519,720	272,271,560.00	
R201	On	21/12/2014	Spot Bond			4.89000	110.77913	4.84500	110.86054		18,531,060,870,000.00	789,583,000	2,837,168,000.00	
R202	On	07/12/2033	Spot Bond			1.93000	205.54448	1.93000	205.51227		1,254,525,090,000.00	650,013,000	1,897,041,000.00	
R2023	On	28/02/2023	Spot Bond			7.08500	105.94201	7.09500	105.84690		21,888,873,695,000.00	089,467,000	4,046,670,000.00	
R203	On	15/09/2017	Spot Bond			5.83000	111.03425	5.82500	111.03895		17,666,608,190,000.00	030,293,000	6,953,278,805.00	
R204	On	21/12/2018	Spot Bond			6.14000	112.12027	6.14000	112.10174		15,098,407,360,000.00	459,024,000	6,198,620,376.00	
R2048	On	28/02/2048	Spot Bond			99.20808	9.92402	99.20808	9.90196		183,092,876,795,520.00	845,544,000	1,490,500,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	38.59340	100.00000	38.49990			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.02000	104.94522	4.98000	104.97935		10,684,939,480,000.00	128,474,000	2,270,316,000.00	
R207	On	15/01/2020	Spot Bond			6.46000	106.46150	6.46000	106.44311		28,529,891,674,000.00	416,391,900	6,781,357,934.00	
R208	On	31/03/2021	Spot Bond			6.63000	101.18646	6.64000	101.10420		41,177,418,360,000.00	210,772,000	9,286,657,966.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.34000	79.02043	8.38000	78.66410			17,172,685,500,000.00	059,075,000	9,802,262,000.00
R210	On	31/03/2028	Spot Bond			1.56000	158.59622	1.56000	158.57291			0.00	0	132,273,000.00
R211	On	31/01/2017	Spot Bond			0.28000	123.28023	0.28000	123.26644			29,876,000,000.00	106,700,000	1,345,203,000.00
R212	On	31/01/2022	Spot Bond			1.15000	128.23489	1.16000	128.11195			156,400,000,000.00	136,000,000	1,291,035,378.00
R213	On	28/02/2031	Spot Bond			8.15000	90.15688	8.17000	89.96358			32,036,020,000,000.00	930,800,000	4,352,936,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.20580	77.73332	9.18911			267,516,577,847,120.00	441,466,000	7,083,610,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	72.23500	98.10852	72.09502			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.64561	95.74929	49.53843			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.32672	93.40448	34.25411			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.13668	91.01110	24.08672			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.58394	87.49080	17.54872			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.73360	85.50505	12.70859			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.36365	83.47163	9.34562			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.02015	81.26980	7.00694			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	86.16207	99.35642	85.96046			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	59.36373	96.68315	59.23595			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.78681	94.26296	40.70084			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.46455	91.92899	28.40578			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			89.76971	20.13694	89.76971	20.09618			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.78481	86.42385	14.75582			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.78375	84.45562	10.76302			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.01416	82.31050	7.99907			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.08419	79.97373	6.07301			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.04008	75.56089	5.03126			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.00476	73.15412	3.99794			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.35616	69.91580	3.35066			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.73574	67.83418	2.73138			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.25817	65.82731	2.25466			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.89096	63.84766	1.88810			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.78544	60.09257	1.78288			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.54395	58.22853	1.54180			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.44499	55.42223	1.44306			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.27932	53.71567	1.27766			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.14299	52.07678	1.14155			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.02999	50.50256	1.02872			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93163	49.04085	0.93051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			47.63992	0.84857	47.63992	0.84758			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.31115	40.84619	1.30982			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.24819	39.49703	1.24697			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19509	38.20719	1.19395			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15033	36.97373	1.14927			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11270	35.79392	1.11170			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08118	34.66514	1.08024			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05496	33.58493	1.05406			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03334	32.55096	1.03249			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.87965	100.64880	42.77402			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	55.76187	99.92574	55.62687			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.23637	99.90770	12.20675			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.46591	100.96576	17.41093			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.58979	100.00000	2.57840			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	89.96204	100.56581	89.74260			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	59.20212	100.63344	59.01423			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	59.20616	100.61948	59.01828			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	54.62822	100.62865	54.38410			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On	30/03/2015			100.22952	20.05472	100.22952	20.00549			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	72.79411	100.00000	72.69994			0.00	0	0.00
RDFC05	On	06/12/2012			100.48281	89.19573	100.48281	88.97724			0.00	0	0.00
RES06	On	18/10/2014			101.67229	25.98602	101.67229	26.31703			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.96727	5.87500	103.95084			0.00	0	0.00
RES11	On	14/11/2012			100.84394	96.77336	100.84394	96.52197			0.00	0	0.00
RES12	On	20/08/2015			100.93776	19.29824	100.93776	19.21272			0.00	0	0.00
RES13	On	09/01/2013			100.29264	82.35034	100.29264	82.16443			0.00	0	0.00
RES14	On	04/10/2013			100.11180	40.76715	100.11180	40.46091			0.00	0	0.00
RESB01	On	03/06/2014			100.68733	29.30642	100.68733	29.23420			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	92.53359	101.03586	92.30182			0.00	0	0.00
RP002	On	28/02/2013			101.10798	92.67427	101.10798	92.44201			0.00	0	0.00
RP004	On	25/11/2014			102.70350	24.95592	102.70350	24.89400			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.04128	100.28309	13.01539			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.09675	102.22019	11.06933			0.00	0	0.00
RP007	On	30/04/2016			101.97649	13.36377	101.97649	13.33082			0.00	0	0.00
RP008	On	30/04/2016			101.97649	13.36377	101.97649	13.33082			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On	16/07/2013	Spot Bond			99.90414	50.06387	99.90414	49.84388			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	63.20918	100.99069	62.92896			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	58.06691	100.58819	57.80751			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	38.99347	100.00000	38.70079			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.33800	100.38461	4.31865			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.37711	100.43152	0.37543			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	42.95896	100.88031	42.85292			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.64366	100.00000	37.56913			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.24877	101.00223	23.19195			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.31826	5.25000	101.30400			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.67222	100.00000	0.67057			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.65766	100.00000	3.64880			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.20262	109.50878	9.18057			0.00	0	6,058,135.00
SA061U	On	14/12/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.94126	105.69036	7.92559			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	94.39689	100.82812	94.15485			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.61776	117.11129	15.57868			0.00	0	29,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.96377	10.68676	100.96377	10.66065			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.46278	109.76738	13.43063			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	6.98814	101.55586	6.97643			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.85186	100.47716	7.83255			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.06565	101.44951	6.04627			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.95825	110.28697	21.90590			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	70.88270	101.21158	70.74912			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.51300	101.86258	9.49150			0.00	0	7,400,000.00
SBKI11	On	09/04/2014	Spot Bond			127.67688	32.90934	127.67688	32.81675			61,795,609,920.00	484,000	314,000.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.60670	159.66556	36.48820			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	60.91126	152.98792	60.75844			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.66066	117.95662	18.61292			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.57920	118.36117	18.53154			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.53856	118.56412	18.49094			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	64.59722	143.82678	64.43644			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.22779	103.68838	10.20421			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.62281	118.14423	18.57511			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.60245	118.24540	18.55477			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			211.65251	53.65524	211.65251	53.49384			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	71.83326	100.00000	71.69643			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.48221	100.42831	8.46136			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.36712	99.21990	30.29327			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.48670	100.36654	29.41425			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.63064	100.15186	10.60486			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.57318	100.16711	57.43351			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.47274	100.00000	44.36500			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.30655	107.02647	10.28217			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.08223	101.09831	43.97439			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.16481	101.18390	10.13992			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.66230	100.29283	7.64349			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.00995	100.00000	1.00771			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.90925	100.30374	7.88983			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.23693	112.35030	12.20716			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.63863	107.31305	13.60683			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.73533	101.14300	7.71095			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.41923	100.81390	21.36696			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On	23/05/2017	Spot Bond			100.85958	8.42680	100.85958	8.40029			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.05255	100.88565	8.03289			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.30726	107.86744	9.29173			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.42390	100.17939	11.39871			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.03849	102.91713	12.01136			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	73.65433	102.48454	73.51024			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.55766	118.34171	15.51840			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	63.77427	120.99445	63.60387		362,983,350,000.00	0.00	3,000,000	1,500,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.92031	265.12288	3.90227			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.37416	119.59470	4.36303			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.03077	112.58000	10.00347			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	89.07528	100.00000	88.87950			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.47171	100.00000	2.46566			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21241	82.63494	0.21195			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.23583	6.50000	100.22403			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.31247	100.49004	10.28710			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	57.75717	100.22255	57.61544			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On	29/06/2015	Spot Bond			100.24006	16.13351	100.24006	16.09392			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.74253	100.37865	9.71858		501,893,250,000.00	5,000,000	5,000,000	5,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.15003	104.63904	10.13345			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	56.57336	104.53403	56.44424			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.52952	110.17225	13.49730			0.00	0	148,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	63.10345	104.99511	62.95810			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.33276	102.86503	10.30910			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.82811	101.14731	29.75511			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.22252	100.91285	11.19511			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.45898	101.15213	16.41869			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.06099	100.91985	9.03886			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.11412	110.58806	15.07781			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.18632	99.95086	19.12645			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.30558	100.74418	10.28017			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.90819	100.29998	9.88386			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.71320	101.49647	7.68880			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.10496	89.26946	8.08854			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.13776	88.92846	8.12133			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006 On	21/12/2014	Spot Bond			107.77651	23.19166	107.77651	23.15279			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			97.48656	9.52561	97.48656	9.50508			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	10.54428	100.44496	10.51087			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	10.11361	104.60347	10.09014			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	18.33625	119.58561	18.28882			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.71456	101.19280	2.70364			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881 On	23/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.01059	100.00000	54.88851			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	66.69442	99.87528	66.69442			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	96.57269	99.64354	96.31875			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	94.58373	99.53077	94.34041			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	94.34121	99.51589	94.09917			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	93.86001	99.48756	93.62050			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	93.86000	99.48776	93.62048			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	92.91308	99.42961	92.67850			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	92.91298	99.43109	92.67840			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN943	On	16/11/2012	Spot Bond			100.10042	93.82452	100.10042	93.58372			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			99.40185	92.44706	99.40185	92.21490			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			99.34562	92.21896	99.34562	91.98807			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			99.33096	91.30345	99.33096	91.07715			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			99.03221	86.81009	99.03221	86.60610			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			99.88778	66.69164	99.88778	66.69164			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			99.30851	90.85384	99.30851	90.62981			0.00	0	0.00
SYN950	On	15/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN951	On	21/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN952	On	22/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.17581	117.60842	17.13222			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.06315	104.75139	9.04221			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.37599	100.00000	35.29811			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.10545	102.75446	37.02054			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	80.27797	98.53867	80.10436			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	77.79042	98.31078	77.62777			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	87.62749	99.10758	87.41949			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	72.43456	97.81910	72.29422			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66667	100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	96.42008	100.94335	96.16935			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	83.15572	99.98492	82.97095			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	82.07358	99.89383	81.99466			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.53437	101.19250	15.49633			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.45261	107.95127	13.42109			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	90.66859	100.57712	90.44521			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.32320	100.87887	42.23873			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.96307	100.92142	43.82472			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	66.70395	99.83233	99.72723			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.43234	101.62026	7.98537			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.66068	101.66672	8.21276			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.53881	102.00557	9.51747			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.15102	101.76658	8.70103			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.19737	101.98019	9.74296			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.47979	102.86169	14.00722			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			101.43985	80.99179	101.43985	80.99179			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			101.66078	9.71765	101.66078	10.17382			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	81.16603	100.00000	81.16602			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			102.32811	81.59211	102.32811	81.59211			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			101.56777	81.08080	101.56777	81.08079			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			101.82358	81.25866	101.82358	81.25866			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	5.81096	101.48088	6.29428			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.25351	101.58542	6.73521			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.28591	105.94334	6.74666			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.13591	101.79445	7.61440			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.52694	101.88733	8.00399			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.62902	102.87096	12.09103			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.44889	101.59334	9.90603			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.39875	101.62589	11.84142			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.67133	101.64915	10.12768			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.40047	101.62589	6.88161			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.49862	101.64915	6.97941			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.54768	101.66078	7.02828			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.52306	101.61194	9.97993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On	18/07/2016	Spot Bond			101.64915	9.67133	101.64915	10.12768			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.18031	101.77704	10.63484			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.03764	101.77704	7.51646			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.18031	101.77704	10.63484			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	10.91867	101.96303	11.37056			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.01426	102.00952	8.48951			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	10.87259	101.95141	11.32464			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.53042	102.88090	14.96932			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	11.87716	102.93896	12.33822			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.66647	102.91574	15.10488			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.04953	100.16956	38.95479		500,847,800,000.00	5,000,000	5,000,000.00	
TL15	On	29/04/2015	Spot Bond			115.34604	25.09224	115.34604	25.02988			0.00	0	5,000,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.24300	98.42479	10.22384			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.11957	113.10271	13.08765			0.00	0	994,022,940.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.07336	114.87864	10.04812		229,757,280,000.00	2,000,000	305,911,392.00	
TN23	On	06/11/2023	Spot Bond			120.75839	13.83981	120.75839	13.80432			0.00	0	139,086,066.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.46027	105.49834	10.43621			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.45339	103.04013	12.42529			0.00	0	220,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.51042	100.87844	8.47010			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.70947	100.89915	8.66821			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.96153	100.92536	8.91906			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.98805	100.92812	8.94545			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.23357	101.05768	10.18501			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.37185	101.32571	17.28925			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	19.57661	100.00000	19.41946			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.13856	100.00000	10.05718			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.68804	100.00000	8.61830			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.78606	10.00000	99.75935			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.79139	9.75000	99.76534			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.79556	100.00000	9.77029			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.14087	100.00000	56.03436			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	73.47892	97.58601	73.33485			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	66.69128	99.88945	66.69127			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013	Spot Bond			96.66726	70.06303	96.66726	69.93332			0.00	0	100,000,000.00
TSP132	On	29/11/2012	Spot Bond			99.23248	90.86021	99.23248	90.63631			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	83.70088	98.71758	83.51183			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.60977	99.76004	62.49119			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	77.62680	98.31631	77.46482			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.63016	114.88602	10.60353			1,838,176,320,000.00	16,000,000	4,000,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	97.16943	104.60170	96.91300			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.11081	99.85679	38.01862			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	13.04990	99.84614	13.01834			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.26492	100.02475	21.21338			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.82479	107.51485	11.79673			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	97.50543	100.00000	97.24951			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.18945	100.00000	45.07998			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	97.53544	100.00000	97.27944			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.47885	100.00000	45.36367			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	97.64350	100.00000	97.38722			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.67567	100.00000	45.56502			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	17.01344	101.12514	16.95980			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			101.16690	11.39145	101.16690	11.35553			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.95671	101.16870	8.92846			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	78.23808	100.00000	78.07970			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	90.97149	100.62384	90.74392			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.78782	142.66000	7.76893			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.29282	125.92352	17.24698			0.00	0	66,625,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.65490	235.74310	5.63043			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.89884	110.71509	20.84886			0.00	0	14,100,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.95853	112.63018	12.92710			0.00	0	55,093,068.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.57599	114.13989	11.54761			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.55586	112.54320	11.52786			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.51366	112.28516	11.48581			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.27927	95.75673	51.16855			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.54924	94.53097	42.45934			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.52898	86.34739	14.50067			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.37724	92.99863	33.30729			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.93248	91.84060	27.87517			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.00403	85.12782	11.98067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			90.00797	20.94844	90.00797	20.90618			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.50412	86.33473	14.47586			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.03825	64.79116	2.03509			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02778	100.00000	0.02773			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.91051	100.00000	18.87463			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.72810	100.00000	17.69446			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.11541	100.00000	14.08863			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.11541	100.00000	14.08863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.89941	100.00000	11.87689			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.89778	100.00000	8.88090			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.40503	100.00000	8.38909			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.07112	100.00000	7.05770			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
Total for j-Bonds :											,029,423,866,965,420.00	,282,767,851	112 193 788 486.00	
Grand Total:											!9,424,416,465,650.00	!82,800,837	12 195 326 704.00	