



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/10/2012

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			8.82290	8.82290	8.84070	8.84070		15.46	189,357,079.80	21,462	318,465.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			1,043.75620	1.04376	1,025.843	15.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			3.05620	0.00306	2.943	15.55	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			895.84110	0.89584	878.237	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			5.14110	0.00514	5.337	14.79	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			847.30300	0.84730	829.756	14.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			6.60300	0.00660	6.856	14.68	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.94490	0.00494	4.711	27.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,264.24490	2.26424	2,281.811	27.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			90.24680	0.09025	85.725	17.93	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			499.54680	0.49955	512.825	17.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			56.30760	0.05631	53.743	19.46	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			715.60760	0.71561	730.843	19.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			13.17360	0.01317	12.678	24.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,572.47360	1.57247	1,589.778	24.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			122.15340	0.12215	116.253	17.11	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			381.45340	0.38145	393.353	17.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			99.77490	0.09977	94.827	17.66	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			459.07490	0.45907	471.927	17.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			93.93540	0.09394	89.246	17.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			483.23540	0.48324	496.346	17.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			183.48160	0.18348	175.235	16.01	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			242.78160	0.24278	252.335	16.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			149.72710	0.14973	142.726	16.56	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			309.02710	0.30903	319.826	16.56	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			146.70890	0.14671	139.824	16.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			316.00890	0.31601	326.924	16.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			252.27610	0.25228	239.798	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			161.57610	0.16158	166.898	15.36	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			226.65330	0.22665	214.812	15.46	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			185.95330	0.18595	191.912	15.46	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			216.95680	0.21696	206.283	15.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			196.25680	0.19626	203.383	15.57	20,338.31	100	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			410.19850	0.41020	394.971	14.85	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			69.49850	0.06950	72.071	14.85	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			341.13500	0.34114	326.898	15.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			100.43500	0.10043	103.998	15.06	51,999.00	500	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			279.89380	0.27989	266.800	15.26	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			139.19380	0.13919	143.900	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			569.37400	0.56937	552.702	14.45	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			28.67400	0.02867	29.802	14.45	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			552.34380	0.55234	535.783	14.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			31.64380	0.03164	32.883	14.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			527.22280	0.52722	510.843	14.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			36.52280	0.03652	37.943	14.55	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			799.12790	0.79913	781.653	14.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			8.42790	0.00843	8.753	14.57	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			751.39020	0.75139	734.006	14.47	0.00	0	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			10.69020	0.01069	11.106	14.47	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			612.87200	0.61287	595.953	14.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			22.17200	0.02217	23.053	14.35	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.93970	8.93970	8.95610	8.95610		16.71	71,517.60	8	40,173.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			116.65480	0.11665	113.728	21.53	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,360.55480	1.36055	1,374.028	21.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			88.94790	0.08895	86.761	22.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,682.84790	1.68285	1,697.061	22.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			71.72300	0.07172	69.987	23.94	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			1,965.62300	1.96562	1,980.287	23.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			251.94620	0.25195	245.701	18.25	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			645.84620	0.64585	656.001	18.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			207.42930	0.20743	202.224	19.03	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			801.32930	0.80133	812.524	19.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			138.01990	0.13802	134.542	20.78	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,181.91990	1.18192	1,194.842	20.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			422.04360	0.42204	412.320	16.36	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			315.94360	0.31594	322.620	16.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			360.10220	0.36010	351.551	16.90	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			404.00220	0.40400	411.851	16.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			324.68810	0.32469	316.848	17.28	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			468.58810	0.46859	477.148	17.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			914.99140	0.91499	900.030	14.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			58.89140	0.05889	60.330	14.89	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			609.65980	0.60966	597.099	15.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			153.55980	0.15356	157.399	15.15	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			469.38110	0.46938	458.838	16.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			263.28110	0.26328	269.138	16.01	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,001.98520	1.00199	986.668	14.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			45.88520	0.04589	46.968	14.98	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			9.04380	9.04380	9.05770	9.05770		17.21	4,069,710.00	450	14,240.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			628.76030	0.62876	620.146	16.18	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			321.06030	0.32106	326.346	16.18	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			623.91560	0.62392	615.351	16.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			326.21560	0.32622	331.551	16.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			633.64530	0.63365	624.978	16.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			315.94530	0.31595	321.178	16.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.22230	9.22230	9.22890	9.22890		17.84	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			555.11000	0.55511	552.158	19.01	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,016.21000	1.01621	1,019.858	19.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			423.83750	0.42384	421.296	20.41	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,464.93750	1.46494	1,468.996	20.41	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,387.85590	1.38786	1,381.905	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			158.95590	0.15896	159.605	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			898.54170	0.89854	893.058	16.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			419.64170	0.41964	420.758	16.48	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			786.87410	0.78687	784.000	17.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			557.97410	0.55797	561.700	17.23	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.37440	9.37440	9.38520	9.38520		18.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,689.11870	1.68912	1,676.929	16.09	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			303.91870	0.30392	302.529	16.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.01620	10.01620	10.04620	10.04620		19.51	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.82290	8.82290	8.84070	8.84070		15.46	926,404.50	105	1,300.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			56,880.85480	0.56881	55,176.484	14.31	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			2,810.85480	0.02811	2,886.484	14.31	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			34,496.13480	0.34496	33,163.847	14.89	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			9,426.13480	0.09426	9,873.847	14.89	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			22,604.98320	0.22605	21,481.146	15.46	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			18,534.98320	0.18535	19,191.146	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.93970	8.93970	8.95610	8.95610		16.71	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			50,012.43980	0.50012	48,908.774	15.81	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			23,402.43980	0.23402	23,938.774	15.81	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			9.04380	9.04380	9.05770	9.05770		17.21	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			62,391.55530	0.62392	61,535.064	16.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			32,621.55530	0.32622	33,155.064	16.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			63,364.53160	0.63365	62,497.813	16.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			31,594.53160	0.31595	32,117.814	16.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			62,876.03240	0.62876	62,014.570	16.18	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			32,106.03240	0.32106	32,634.570	16.18	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.14280	14.14280	14.08840	14.08840		13.24	7,778,540.00	550	14,281.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,840.84530	1.84085	1,895.022	16.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			2.44530	0.00245	2.222	16.09	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			758.15050	0.75815	808.964	12.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			39.75050	0.03975	36.164	12.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			609.54570	0.60955	654.583	12.41	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			71.14570	0.07115	61.783	12.41	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			499.39950	0.49940	540.678	12.62	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			110.99950	0.11100	97.878	12.62	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			344.65210	0.34465	378.667	12.96	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			206.25210	0.20625	185.867	12.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			230.57560	0.23058	255.214	13.39	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			342.17560	0.34218	312.414	13.39	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.32610	14.32610	14.26830	14.26830		14.08	0.00	0	5,090.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			450.62910	0.45063	476.390	14.20	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			582.32910	0.58233	550.290	14.20	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			907.49650	0.90750	952.312	12.73	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			169.19650	0.16920	156.212	12.73	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			795.61460	0.79561	834.668	12.91	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			227.31460	0.22731	208.568	12.91	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			678.43360	0.67843	714.139	13.27	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			310.13360	0.31013	288.039	13.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.48900	14.48900	14.42620	14.42620		14.59	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			961.69340	0.96169	1,009.856	13.24	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			325.49340	0.32549	310.857	13.24	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			956.02890	0.95603	1,003.549	13.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			329.82890	0.32983	314.549	13.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			950.39130	0.95039	997.760	13.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			334.19130	0.33419	318.760	13.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,461.59580	2.46160	2,524.154	14.67	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			35.39580	0.03540	35.154	14.67	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,533.05980	1.53306	1,594.095	12.84	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			106.85980	0.10686	105.095	12.84	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11060	0.11060	0.11090	0.11090		16.99	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			326.37570	0.00326	310.476	16.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			236.37570	0.00236	250.476	16.99	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11210	0.11210	0.11240	0.11240		18.08	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,249.37800	0.02249	2,219.807	17.55	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			9.37800	0.00009	9.807	17.55	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,326.50380	0.01327	1,299.836	17.44	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			86.50380	0.00087	89.836	17.44	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			634.91920	0.00635	616.572	18.08	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			394.91920	0.00395	406.572	18.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.44570	11.44570	11.46630	11.46630		13.57	1,762,637.80	154	73,833.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,967.02070	1.96702	1,946.525	18.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.72070	0.00072	0.825	18.61	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,618.03800	1.61804	1,597.641	16.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			1.73800	0.00174	1.941	16.88	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			215.26460	0.21526	208.928	13.74	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			248.96460	0.24896	263.228	13.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			561.00020	0.56100	545.911	12.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			44.70020	0.04470	50.211	12.70	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			520.99680	0.52100	506.678	12.78	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			54.69680	0.05470	60.978	12.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			445.60720	0.44561	432.915	12.96	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			79.30720	0.07931	87.215	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,171.98160	1.17198	1,151.874	14.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			5.68160	0.00568	6.174	14.66	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,074.07460	1.07407	1,054.252	14.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			7.77460	0.00777	8.552	14.32	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			674.70940	0.67471	657.841	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			28.40940	0.02841	32.141	12.88	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.60870	11.60870	11.62750	11.62750		14.31	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			786.70010	0.78670	773.496	13.03	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			129.20010	0.12920	134.796	13.03	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			163.17220	0.16317	159.980	17.11	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,175.67220	1.17567	1,191.280	17.11	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.75370	11.75370	11.76910	11.76910		14.78	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			806.01050	0.80601	797.172	13.62	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			276.91050	0.27691	283.472	13.62	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			800.33670	0.80034	791.565	13.64	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			281.23670	0.28124	287.865	13.64	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			794.70290	0.79470	785.995	13.67	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			285.60290	0.28560	292.295	13.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			12.00400	12.00400	12.00930	12.00930		15.26	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,156.16730	1.15617	1,155.056	13.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			346.86730	0.34687	351.056	13.77	0.00	0	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			111.39768	111.39768	111.40095	111.40095			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,410.95000	11.41095	11,407.680		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			11,400.95000	11.40095	11,397.680		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			11,390.95000	11.39095	11,387.680		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			107.06601	107.06601	107.68370	107.68370			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,693.70000	8.69370	8,076.010		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			8,683.70000	8.68370	8,066.010		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			8,673.70000	8.67370	8,056.010		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			113.55020	113.55020	114.11830	114.11830			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			10,128.30000	10.12830	9,560.200		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			10,118.30000	10.11830	9,550.200		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			10,108.30000	10.10830	9,540.200		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
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			474.52300	474.52300	475.06300	475.06300			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			481.33500	481.33500	481.88300	481.88300			0.00	0	12.00
ALBI	On	01/11/2012	Index Future			420.96700	420.96700	422.07000	422.07000			8,419,340.00	2	813.00
ALBI	On	07/02/2013	Index Future			427.01000	427.01000	428.12900	428.12900			0.00	0	198.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			9.08420	9.08420	9.03170	9.03170		11.86	9,084.20	1	10,636.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			584.59350	0.58459	635.681	12.53	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			12.89350	0.01289	11.481	12.53	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.13740	9.13740	9.08460	9.08460		12.44	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			645.30420	0.64530	686.660	11.80	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			70.70420	0.07070	59.260	11.80	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.18440	9.18440	9.13110	9.13110			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			381.10000	0.38110	434.400		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Call			371.10000	0.37110	424.400		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Call			391.10000	0.39110	444.400		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			9.23300	9.23300	9.17900	9.17900		13.30	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			603.35250	0.60335	626.901	12.69	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			314.35250	0.31435	283.901	12.69	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			598.11820	0.59812	621.457	12.71	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			319.11820	0.31912	288.457	12.71	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			592.92280	0.59292	616.053	12.73	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			323.92280	0.32392	293.053	12.73	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.47880	9.47880	9.48580	9.48580		14.35	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.88730	8.88730	8.89680	8.89680		15.41	0.00	0	82.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			578.65480	0.57865	568.799	14.88	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			31.85480	0.03185	31.499	14.88	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.98540	8.98540	8.99280	8.99280		14.16	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			507.69180	0.50769	503.824	13.55	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			154.89180	0.15489	158.424	13.55	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			501.39450	0.50139	497.575	13.56	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			158.59450	0.15859	162.175	13.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			495.15160	0.49515	491.383	13.58	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			162.35160	0.16235	165.983	13.58	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.24000	0.24000	0.24770	0.24770			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.18510	0.18510	0.18120	0.18120			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00510	0.00510	0.00490	0.00490			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00840	0.00840	0.00910	0.00910			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.21590	0.21590	0.22510	0.22510			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00320	0.00320	0.00280	0.00280			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			0.19010	0.19010	0.18610	0.18610			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.22430	0.22430	0.23420	0.23420			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00320	0.00320	0.00280	0.00280			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.12730	0.12730	0.11750	0.11750			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.33700	0.33700	0.34870	0.34870			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.06810	0.06810	0.07120	0.07120			0.00	0	52,750.00
CF CAN/On	20/12/2012	Can-Do Future			7,819.00000	7,819.00000	8,188.00000	8,188.00000			0.00	0	10.00
CF CAN/On	20/12/2012	Can-Do Future			9,628.00000	9,628.00000	10,036.00000	10,036.00000			0.00	0	10.00
CF CAN/On	21/11/2012	Can-Do Future			3,975.00000	3,975.00000	4,078.00000	4,078.00000			0.00	0	10.00
CF CAN/On	20/12/2012	Can-Do Future			4,471.00000	4,471.00000	4,521.00000	4,521.00000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future			9.46380	9.46380	9.48100	9.48100		13.50	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			477.15970	0.47716	461.200	12.51	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			36.15970	0.03616	37.400	12.51	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.60520	9.60520	9.62100	9.62100		15.22	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			628.19560	0.62820	611.164	13.90	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			147.19560	0.14720	145.965	13.90	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			621.77660	0.62178	604.775	13.92	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			150.77660	0.15078	149.575	13.92	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			615.40920	0.61541	598.436	13.95	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			154.40920	0.15441	153.236	13.95	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.77020	8.77020	8.78870	8.78870		15.61	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Call			364.21540	0.36422	345.993	16.29	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			5.51540	0.00552	5.793	16.29	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Call			354.80580	0.35481	336.616	16.27	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Put			6.10580	0.00611	6.416	16.27	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Call			345.44960	0.34545	327.295	16.25	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Put			6.74960	0.00675	7.095	16.25	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.60	Call			214.28530	0.21429	197.273	15.98	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.60	Put			25.58530	0.02559	27.073	15.98	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.70	Call			141.27040	0.14127	126.014	15.79	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.70	Put			52.57040	0.05257	55.814	15.79	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Call			110.63420	0.11063	96.632	15.70	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Put			71.93420	0.07193	76.432	15.70	0.00	0	0.00
DABG On	07/11/2012	Any day expiry			8.77640	8.77640	8.79490	8.79490		15.38	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Call			320.30780	0.32031	302.255	14.84	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Put			15.40780	0.01541	15.855	14.84	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Call			311.63240	0.31163	293.662	14.86	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Put			16.73240	0.01673	17.262	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.51	Call			303.04540	0.30305	285.164	14.88	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			18.14540	0.01815	18.764	14.88	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			161.05990	0.16106	146.465	15.21	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			66.15990	0.06616	70.064	15.21	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.79520	8.79520	8.81340	8.81340		15.29	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Call			225.19980	0.22520	211.894	14.98	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Put			91.79980	0.09180	96.694	14.98	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Call			184.99120	0.18499	173.220	15.16	0.00	0	10,000.00
DABM UOn	22/11/2012	Any day expiry		8.75	Put			121.59120	0.12159	128.020	15.16	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		9.00	Call			90.39490	0.09039	83.794	16.65	0.00	0	20,000.00
DABM UOn	22/11/2012	Any day expiry		9.00	Put			276.99490	0.27699	288.594	16.65	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry				9.05930	9.05930	9.00000	9.00000		11.32	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Call			0.00000	0.00000	101.016	12.06	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Put			0.00000	0.00000	31.716	12.06	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Call			0.00000	0.00000	93.828	11.94	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Put			0.00000	0.00000	34.528	11.94	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Call			0.00000	0.00000	86.858	11.81	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Put			0.00000	0.00000	37.558	11.81	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Call			0.00000	0.00000	48.719	11.67	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Put			0.00000	0.00000	69.419	11.67	0.00	4,500	4,500.00
DAUS	On	31/10/2012	Any day expiry			8.76770	8.76770	8.78630	8.78630		14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,386.30250	1.38630	1,367.700	19.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00250	0.00000	0.000	19.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,066.30990	1.06631	1,047.700	20.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.00990	0.00001	0.000	20.73	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			936.31890	0.93632	917.704	21.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.01890	0.00002	0.004	21.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			117.57990	0.11758	99.193	15.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Put			51.27990	0.05128	51.493	15.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			18.99490	0.01899	13.940	17.94	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			252.69490	0.25269	266.240	17.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			786.36220	0.78636	767.736	20.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.06220	0.00006	0.036	20.33	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			536.94570	0.53695	518.256	18.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			0.64570	0.00065	0.556	18.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			285.28740	0.28529	266.428	16.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			8.98740	0.00899	8.728	16.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.80520	8.80520	8.82330	8.82330		15.42	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			227.16810	0.22717	215.205	15.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			123.86810	0.12387	130.005	15.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			107.92050	0.10792	101.400	16.77	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			304.62050	0.30462	316.200	16.77	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			975.05450	0.97505	957.054	16.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.75450	0.00175	1.854	16.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			827.06670	0.82707	809.168	15.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			3.76670	0.00377	3.968	15.43	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			365.44790	0.36545	349.869	14.65	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			52.14790	0.05215	54.669	14.65	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,104.34060	1.10434	1,086.283	16.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			1.04060	0.00104	1.083	16.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.83940	8.83940	8.85690	8.85690		15.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			298.55230	0.29855	287.446	15.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			161.65230	0.16165	168.046	15.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			173.16720	0.17317	166.080	16.49	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			336.26720	0.33627	346.680	16.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			1,012.72620	1.01273	995.400	15.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.82620	0.00583	6.000	15.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			867.12740	0.86713	849.954	14.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.00	Put			10.22740	0.01023	10.555	14.46	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			428.72280	0.42872	414.768	14.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			81.82280	0.08182	85.368	14.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,140.73410	1.14073	1,123.355	15.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.83410	0.00383	3.955	15.72	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.88190	8.88190	8.89950	8.89950		17.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			433.31410	0.43331	419.887	14.95	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			153.81410	0.15381	157.987	14.95	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			377.24280	0.37724	365.014	15.28	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			197.74280	0.19774	203.114	15.28	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			247.25020	0.24725	238.602	16.45	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			367.75020	0.36775	376.702	16.45	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			921.47020	0.92147	904.014	14.34	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			21.97020	0.02197	22.114	14.34	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			445.27920	0.44528	431.624	14.88	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			145.77920	0.14578	149.724	14.88	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			439.26510	0.43927	425.723	14.91	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			149.76510	0.14977	153.824	14.91	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,064.17930	1.06418	1,046.679	14.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			14.67930	0.01468	14.780	14.93	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.91560	8.91560	8.93250	8.93250		16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			310.60880	0.31061	302.294	16.82	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			398.10880	0.39811	406.694	16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			502.08900	0.50209	490.615	15.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			179.58900	0.17959	185.015	15.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			496.34270	0.49634	484.927	15.41	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			183.84270	0.18384	189.327	15.41	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			441.92070	0.44192	431.069	15.74	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			229.42070	0.22942	235.469	15.74	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,107.25910	1.10726	1,090.643	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	7.85	Put			24.75910	0.02476	25.043	15.14	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			968.69470	0.96869	951.860	14.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			36.19470	0.03619	36.260	14.73	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			507.89130	0.50789	496.360	15.35	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			175.39130	0.17539	180.760	15.35	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.94930	8.94930	8.96550	8.96550		16.76	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			361.63790	0.36164	353.397	17.10	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			436.13790	0.43614	444.097	17.10	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			358.04350	0.35804	349.869	17.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			442.54350	0.44254	450.569	17.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			354.48790	0.35449	346.382	17.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			448.98790	0.44899	457.082	17.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			1,015.15550	1.01516	1,000.219	15.04	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			49.65550	0.04966	50.919	15.04	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			368.94240	0.36894	360.565	17.03	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			423.44240	0.42344	431.265	17.03	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.98660	8.98660	9.00200	9.00200		17.08	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			417.46780	0.41747	409.672	17.26	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			465.46780	0.46547	473.072	17.26	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			413.80990	0.41381	406.066	17.30	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			471.80990	0.47181	479.466	17.30	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,066.46620	1.06647	1,052.974	15.26	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			64.46620	0.06447	66.374	15.26	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			428.66140	0.42866	420.707	17.15	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			446.66140	0.44666	454.107	17.15	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			421.16430	0.42116	413.314	17.23	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			459.16430	0.45916	466.714	17.23	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.43506	109.43506	109.71258	109.71258			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,722.58000	3.72258	3,445.060		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			3,712.58000	3.71258	3,435.060		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			3,702.58000	3.70258	3,425.060		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.09869	86.23666	9.04173	86.70532			26,129,707.98	303	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,292.43000	1.29243	823.770		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			9.20904	87.44559	9.15017	87.92046			26,496,013.77	303	303.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			5,175.47000	5.17547	5,650.340		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			5,086.78000	5.08678	5,561.650		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			4,998.22000	4.99822	5,473.090		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			421.55600	421.55600	422.60100	422.60100			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			186,410.00000	18.64100	175,960.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			427.60700	427.60700	428.66700	428.66700			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			43,230.00000	4.32300	53,830.000		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			43,330.00000	4.33300	53,930.000		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
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			43,430.00000	4.34300	54,030.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.35000	190.35000	190.43300	190.43300			0.00	0	138.00
IGOV	On	07/02/2013	Index Future			193.08200	193.08200	193.16600	193.16600			0.00	0	468.00
ILBI	On	01/11/2012	Index Future			515.35900	515.35900	515.71900	515.71900			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			522.60800	522.60800	522.97000	522.97000			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			5.03000	94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.00000	95.00000	4.92000	95.08000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.97000	95.03000	4.88000	95.12000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.94000	95.06000	4.82000	95.18000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.93000	95.07000	4.80000	95.20000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.93000	95.07000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.94000	95.06000	4.79000	95.21000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.00000	95.00000	4.87000	95.13000			0.00	500	2,200.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.11000	94.89000	4.97000	95.03000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.25000	94.75000	5.10000	94.90000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.40000	94.60000	5.24000	94.76000			0.00	0	800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	17/09/2014			5.55000	94.45000	5.39000	94.61000			0.00	0	0.00
NZ\$ / R	On	14/12/2012			7.17860	7.17860	7.16230	7.16230		10.63	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Call			537.04820	0.53705	552.775	11.73	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Put			4.74820	0.00475	4.175	11.73	0.00	0	0.00
NZ\$ / R	On	18/03/2013			7.23240	7.23240	7.21510	7.21510		12.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Call			416.36180	0.41636	427.590	12.07	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Put			91.26180	0.09126	85.190	12.07	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Call			409.46490	0.40946	420.217	12.06	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Put			94.36490	0.09436	87.817	12.06	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Call			402.63770	0.40264	413.285	12.08	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Put			97.53770	0.09754	90.885	12.08	0.00	0	0.00
R023	On	01/11/2012			7.11577	105.99854	7.08279	106.24414			1,059,985.40	10	1,059.00
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			319.75000	0.31975	565.350		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			244.91000	0.24491	490.510		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			170.14000	0.17014	415.740		0.00	0	0.00
R023	On	07/02/2013			7.18999	107.48445	7.15573	107.73310			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			845.63000	0.84563	1,094.280		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			772.21000	0.77221	1,020.860		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			698.86000	0.69886	947.510		0.00	0	0.00
R023	On	02/05/2013			7.25175	104.87204	7.21633	105.12362			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			1,264.18000	1.26418	1,515.760		0.00	0	0.00
R023	On	02/05/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.05	Put			1,191.96000	1.19196	1,443.540		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,119.80000	1.11980	1,371.380		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.45205	122.94429	5.38703	123.13642		2.31	23,359,415.10	190	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,156.07000	1.15607	965.030	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.81000	0.00081	1.900	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,489.78000	2.48978	2,297.650	2.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.48205	124.66777	5.40918	124.86210		2.18	24,933,554.00	200	300.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,341.68000	2.34168	2,161.940	2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			45.71000	0.04571	60.300	2.31	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.50200	119.37470	5.42099	119.57124		2.10	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			623.13000	0.62313	538.620	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			820.05000	0.82005	932.080	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			634.58000	0.63458	549.010	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			807.16000	0.80716	918.130	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			646.15000	0.64615	559.530	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			794.40000	0.79440	904.320	2.09	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			7.70159	127.77862	7.65386	128.25321		12.48	278,812,948.84	2,182	36,067.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,030.99000	2.03099	1,636.880	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			390.01000	0.39001	470.490	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,491.02000	3.49102	3,034.300	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			106.52000	0.10652	124.390	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,047.40000	8.04740	7,572.660	12.97	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
R186	On	01/11/2012	Bond Future	8.50	Put			0.62000	0.00062	0.470	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,896.96000	10.89696	10,422.360	13.13	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.01000	0.00001	0.000	13.13	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.78473	124.28008	7.73531	124.76076		13.30	97,435,582.72	784	1,834.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,085.80000	7.08580	6,637.670	13.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,564.24000	1.56424	1,596.790	13.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,114.26000	8.11426	7,644.860	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,232.75000	1.23275	1,244.030	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,593.33000	2.59333	2,337.060	13.20	1,114,777.62	477	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			4,918.75000	4.91875	5,143.160	13.20	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,709.87000	3.70987	3,391.460	13.30	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,566.72000	3.56672	3,728.990	13.30	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,070.52000	5.07052	4,686.720	13.44	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,526.54000	2.52654	2,623.420	13.44	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,059.95000	1.05995	927.450	13.01	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,534.60000	8.53460	8,882.780	13.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,712.51000	1.71251	1,521.920	13.11	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,576.43000	6.57643	6,866.520	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.85863	125.78387	7.80765	126.27025		13.38	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,071.43000	3.07143	2,971.680	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,060.29000	7.06029	7,446.920	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,108.26000	3.10826	3,006.840	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,997.11000	6.99711	7,382.070	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,034.88000	3.03488	2,936.780	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,123.86000	7.12386	7,512.140	13.27	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.04942	123.73601	7.99481	124.23351		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,671.19000	7.67119	7,386.250	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,264.93000	6.26493	6,477.490	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,720.06000	7.72006	7,434.090	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,223.98000	6.22398	6,435.510	13.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future	8.75	Call			10,828.76000	10.82876	10,487.560	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,197.82000	4.19782	4,354.120	14.28	0.00	0	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,621.96000	7.62196	7,338.030	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,305.62000	6.30562	6,519.190	13.82	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			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			213.31943	213.31943	213.33540	213.33540			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			5,654.60000	5.65460	5,670.570		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			5,664.60000	5.66460	5,680.570		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			5,674.60000	5.67460	5,690.570		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			279.74883	279.74883	278.65150	278.65150			26,296,390.02	94	1,988.00
R197	On	01/11/2012	Bond Future	266.99	Call			11,661.50000	11.66150	12,758.830		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			11,651.50000	11.65150	12,748.830		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			11,641.50000	11.64150	12,738.830		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			5.00189	110.75022	4.94489	110.86925		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			359.14000	0.35914	254.440	1.62	0.00	0	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	01/11/2012	Bond Future	5.11	Put			14.81000	0.01481	29.140	1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.96264	107.89455	4.89691	108.01483		1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			414.45000	0.41445	356.570	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			262.44000	0.26244	324.840	1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.91396	109.20014	4.83827	109.32173		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			32.85000	0.03285	27.960	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,326.70000	1.32670	1,443.400	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			34.27000	0.03427	29.180	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,311.79000	1.31179	1,428.290	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			35.75000	0.03575	30.440	1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,296.93000	1.29693	1,413.210	1.20	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			205.97674	205.97674	205.96969	205.96969			0.00	0	50,601.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,979.69000	13.97969	13,986.740		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			13,969.69000	13.96969	13,976.740		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			13,959.69000	13.95969	13,966.740		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			5.82323	111.31129	5.78919	111.46231		4.53	16,140,137.05	145	4,613.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,673.87000	4.67387	4,522.850	4.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	4.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.86676	112.87168	5.83040	113.02437		4.42	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			577.15000	0.57715	517.080	4.38	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,806.10000	1.80610	1,898.720	4.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,785.55000	1.78555	1,673.740	4.52	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			617.99000	0.61799	658.870	4.52	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,545.03000	3.54503	3,399.550	4.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			165.24000	0.16524	172.450	4.67	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,617.91000	4.61791	4,462.030	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			72.85000	0.07285	69.660	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.90179	110.08097	5.86318	110.23540		4.36	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,486.35000	1.48635	1,391.190	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,339.07000	1.33907	1,398.340	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,507.46000	1.50746	1,411.930	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,320.22000	1.32022	1,379.120	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,465.41000	1.46541	1,370.630	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,358.11000	1.35811	1,417.760	4.40	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			6.11372	112.52002	6.09500	112.61993		5.77	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,811.02000	5.81102	5,711.110	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	0.000	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.16299	110.06698	6.14328	110.16785		5.99	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,791.47000	5.79147	5,681.560	6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			108.68000	0.10868	99.640	6.31	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.20775	111.39889	6.18706	111.50085		6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,252.33000	2.25233	2,168.260	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,746.24000	1.74624	1,764.130	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,279.75000	2.27975	2,195.000	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,724.65000	1.72465	1,741.860	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,307.35000	2.30735	2,221.910	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,703.27000	1.70327	1,719.790	6.13	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.06544	105.09036	5.01244	105.15218		0.77	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			90.08000	0.09008	53.490	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			46.26000	0.04626	71.490	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.00298	102.79851	4.93439	102.86078		0.69	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			152.00000	0.15200	128.130	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			310.58000	0.31058	348.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.91746	104.04241	4.82542	104.10532		0.55	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			33.85000	0.03385	27.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,023.72000	1.02372	1,080.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			34.52000	0.03452	28.510	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,017.44000	1.01744	1,074.340	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			35.19000	0.03519	29.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,011.16000	1.01116	1,067.970	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			6.43935	106.83994	6.42590	106.91859		7.06	703,220,485.08	6,582	8,500.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,492.26000	6.49226	6,413.610	7.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.48	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.49703	104.69814	6.48299	104.77743		7.38	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,534.62000	6.53462	6,445.460	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			137.58000	0.13758	127.710	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55141	105.96502	6.53676	106.04521		7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,060.91000	2.06091	2,015.530	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,592.45000	2.59245	2,627.260	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,086.87000	2.08687	2,040.870	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,563.32000	2.56332	2,597.510	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,113.02000	2.11302	2,066.410	7.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.46	Put			2,534.42000	2.53442	2,568.000	7.55	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.62464	101.47490	6.61131	101.56020		8.75	104,722,096.80	1,032	11,910.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,406.08000	1.40608	1,314.980	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			143.89000	0.14389	138.090	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,495.82000	5.49582	5,410.500	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.03000	0.00003	0.010	9.31	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,680.81000	6.68081	6,595.510	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	9.31	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.68467	102.89744	6.67082	102.98351		8.60	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			488.69000	0.48869	457.550	8.37	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,768.69000	4.76869	4,823.620	8.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,838.95000	6.83895	6,728.990	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			226.08000	0.22608	202.190	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,389.77000	12.38977	12,301.370	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			9.09000	0.00909	6.760	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.73740	100.74960	6.72304	100.83656		9.17	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,380.48000	2.38048	2,373.600	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,885.19000	2.88519	2,965.270	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,409.58000	2.40958	2,401.810	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,853.34000	2.85334	2,932.530	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,438.88000	2.43888	2,430.220	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,821.75000	2.82175	2,900.050	9.15	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.50150	77.91636	8.44374	78.39597		17.99	336,598,675.20	4,320	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,378.24000	4.37824	3,901.070	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			22.07000	0.02207	24.510	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.58381	79.00861	8.52435	79.49458		16.45	331,836,162.00	4,200	4,200.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,259.57000	3.25957	2,988.250	16.51	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,399.38000	2.39938	2,614.030	16.51	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,210.75000	4.21075	3,875.810	16.61	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,762.84000	1.76284	1,913.870	16.61	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,420.46000	5.42046	5,024.060	16.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,210.19000	1.21019	1,299.760	16.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.65538	76.82304	8.59438	77.31483		20.09	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,426.27000	2.42627	2,326.050	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,398.64000	7.39864	7,790.210	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,369.67000	2.36967	2,272.860	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,520.95000	7.52095	7,915.930	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,397.76000	2.39776	2,299.360	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,459.51000	7.45951	7,852.900	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.10408	158.10408	158.40834	158.40834			4,110,706.08	26	2,224.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,418.34000	13.41834	13,114.080		0.00	0	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	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			13,408.34000	13.40834	13,104.080		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			13,398.34000	13.39834	13,094.080		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.60624	123.60624	123.51856	123.51856			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,528.56000	1.52856	1,616.240		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			1,518.56000	1.51856	1,606.240		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			1,508.56000	1.50856	1,596.240		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			129.22975	129.22975	128.49187	128.49187			309,892,940.50	2,398	3,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,501.87000	6.50187	7,239.750		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			6,491.87000	6.49187	7,229.750		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			6,481.87000	6.48187	7,219.750		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			8.30190	89.13214	8.23926	89.66635		13.95	445,660.70	5	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			22.29000	0.02229	2.510	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,362.77000	4.36277	4,877.200	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,712.96000	4.71296	4,170.560	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			15.69000	0.01569	7.500	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.38949	90.38169	8.32488	90.92297		15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.90	Call			5,991.64000	5.99164	5,516.520	15.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,340.75000	1.34075	1,406.910	15.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.46262	87.94100	8.39628	88.48873		16.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,481.39000	2.48139	2,196.520	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,278.69000	7.27869	7,541.550	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,510.94000	2.51094	2,223.660	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,218.67000	7.21867	7,479.120	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,540.70000	2.54070	2,251.030	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,158.98000	7.15898	7,417.040	16.73	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.53146	79.61163	8.47368	80.11705			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			4,451.60000	4.45160	4,957.020		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			4,355.41000	4.35541	4,860.830		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			4,259.40000	4.25940	4,764.820		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.40610	1.40610	1.40880	1.40880		15.57	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			765.99330	0.07660	740.931	14.76	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			77.99330	0.00780	79.931	14.76	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.41330	1.41330	1.41600	1.41600		16.09	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,374.75350	0.13748	1,349.264	15.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			114.75350	0.01148	116.264	15.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,294.30560	0.12943	1,269.351	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			134.30560	0.01343	136.351	15.17	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,216.19120	0.12162	1,191.845	15.20	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			156.19120	0.01562	158.845	15.20	0.00	0	0.00
Total for Derivatives :											2,525,071,890.07	51,583	1,521,764.00	

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	12.11724	100.19948	12.02827			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.78099	111.91291	22.61652			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.33443	100.28788	9.26584			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.77227	107.66087	9.70276			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.78408	103.39172	20.64101			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.82372	104.36845	38.55444			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.33844	101.36321	10.26256			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.54609	113.91613	15.43224			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	59.30549	100.27783	58.86973			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			211.62296	54.64801	211.62296	54.14891			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			129.44081	23.63393	129.44081	23.43191			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			262.36064	4.05370	262.36064	3.99839			0.00	0	500,000.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.37815	100.84946	22.21468			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.71641	100.44837	40.41679			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.63446	100.42180	12.54150			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07 On	17/03/2018	Spot Bond			100.43468	8.14347	100.43468	8.08355			0.00	0	13,000,000.00
ABFN08 On	17/03/2020	Spot Bond			100.45423	7.69010	100.45423	7.63352			0.00	0	0.00
ABFN09 On	17/03/2026	Spot Bond			100.46712	7.75493	100.46712	7.69785			0.00	0	0.00
ABL10A On	15/03/2015	Spot Bond			111.10270	22.48461	111.10270	22.32057			0.00	0	3,700,000.00
ABL10B On	15/03/2015	Spot Bond			103.51808	21.84596	103.51808	21.68082			0.00	0	0.00
ABL11A On	29/09/2014	Spot Bond			105.34380	27.63612	105.34380	27.44298			0.00	0	0.00
ABL11B On	29/09/2014	Spot Bond			101.94970	28.36741	101.94970	28.15588			0.00	0	0.00
ABL12B On	08/03/2015	Spot Bond			101.07971	22.22130	101.07971	22.05686			0.00	0	0.00
ABL13 On	11/10/2016	Spot Bond			99.99989	11.31009	99.99989	11.22809			0.00	0	0.00
ABL14 On	09/10/2015	Spot Bond			100.00000	10.27629	100.00000	10.04662			0.00	0	0.00
ABL15 On	09/10/2017	Spot Bond			100.00000	2.56907	100.00000	2.51166			0.00	0	0.00
ABL7 On	18/02/2013	Spot Bond			103.66357	80.36243	103.66357	79.84630			0.00	0	0.00
ABL8A On	19/09/2013	Spot Bond			107.24687	54.27041	107.24687	53.88559			0.00	0	1,700,000.00
ABL8B On	19/09/2013	Spot Bond			102.43496	60.09535	102.43496	59.64533			0.00	0	0.00
ABL9 On	19/02/2013	Spot Bond			100.00000	96.70051	100.00000	95.96045			0.00	0	0.00
ABLC04 On	15/02/2013	Spot Bond			100.00000	96.99115	100.00000	96.47887			0.00	0	0.00
ABLC07 On	15/02/2013	Spot Bond			100.85053	93.98339	100.85053	92.59069			0.00	0	0.00
ABLI01 On	31/03/2013	Spot Bond			211.08307	54.71363	211.08307	54.21459			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			133.30786	35.32331	133.30786	35.01943			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.23323	119.08892	17.09498			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.42054	109.87287	7.36458			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.92260	118.65286	19.77187			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.09138	99.88052	14.98208			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.15711	100.32050	11.07599			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.64364	100.26386	10.56544			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.67870	100.35503	13.54919			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			104.30633	6.12906	104.30633	6.08513			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	22.03172	100.00000	21.68191			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.79519	158.84518	2.76752			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.90196	152.12037	11.78841			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.09271	164.13952	4.05142			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	95.77061	141.35498	94.99892			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.68331	161.61787	2.65642			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	54.65637	211.55410	54.15728			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	54.64682	211.63281	54.14771			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			69.59203	6.24177	69.59203	6.21481			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.24177	69.59203	6.21481			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	92.85057	100.66669	92.15173			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.42649	84.61000	10.37409			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.86268	93.01000	15.77718			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.07785	100.38164	10.99639			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.04885	95.94000	13.97140			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.36530	100.00000	26.21552			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.16377	94.42000	13.09124			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.31798	95.33000	12.24944			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.22154	89.17000	26.08223			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.28075	92.44000	24.14792			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.15022	100.10161	9.06471			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.99817	99.93416	8.91420			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.77247	90.18000	23.64476			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.79639	122.92857	19.68525			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.54172	111.67000	17.47788			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.11775	97.51000	20.00334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			95.63000	19.75366	95.63000	19.64289			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.06314	97.02000	18.95512			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.57449	100.23447	9.48394			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.58863	119.76186	18.44461			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.05101	94.20000	66.68623			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.01218	99.90991	8.89390			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.30947	94.15000	17.21350			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.13186	94.84000	16.04195			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.61012	99.13676	2.57393			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.97358	143.60519	1.95606			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.70478	186.40405	2.64731			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.83962	100.00000	12.76607			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	62.32177	100.00000	61.96773			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.57682	111.64771	10.49934			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.29794	108.15845	22.14133			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.39783	102.54996	11.32076			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.27379	94.96915	10.20784		1,139,629,800,000.00	12,000,000	12,000,000	12,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.43110	108.39757	14.32789			0.00	0	40,040,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.89560	122.68013	29.65281			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.03056	4.00000	119.95411			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.01481	266.98405	3.95939			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.81657	120.37770	4.77822			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.13849	121.95151	3.11325			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	67.65778	99.40204	67.16987			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	88.85316	100.37243	88.21493			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	59.96163	100.40649	59.52056			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.61145	100.00000	19.46927			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	63.48722	100.91878	63.01808			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	83.06678	99.79614	82.51878			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	63.48722	100.91878	63.01808			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	66.33037	101.24381	65.84414			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	71.97258	107.32702	71.47022			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	21.09726	108.29483	20.94648			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.66222	101.29798	19.51802			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.92143	101.33324	19.77527			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.59009	101.83296	23.41627			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	59.73312	100.38145	59.29383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On	20/09/2013	Spot Bond			100.37804	59.70196	100.37804	59.26290			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	19.40292	101.26271	19.26066			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.76894	53.29666	7.74171			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	81.22149	100.00000	100.87143			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	81.22149	100.00000	100.87143			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	43.87633	100.96976	43.55547			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	40.55291	100.25039	40.25825			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	16.03064	100.00000	15.93957			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	101.46279	100.00000	100.64012			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.46092	100.00000	13.38445			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.46092	100.00000	13.38445			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	60.11745	100.42346	59.67516			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.02914	100.44432	16.90384			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.84928	100.49129	17.71787			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.66338	100.42335	16.54079			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.91053	100.43752	16.78610			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.01926	100.44375	16.89403			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.18978	101.50954	11.11515			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On	30/07/2017	Spot Bond			101.50954	11.18978	101.50954	11.11515			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.24784	101.51908	11.17281			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.32091	100.41204	13.22292			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.24784	101.51908	11.17281			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.13170	101.49999	11.05746			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.46197	78.26156	32.30852			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.25666	100.40403	21.10029			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	88.90496	100.37805	88.26783			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.96606	100.39793	40.66473			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.04850	100.28977	12.95262			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.96606	100.39793	40.66473			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	88.90496	100.37805	88.26783			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.46056	100.42907	8.39832			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.45439	100.44304	8.39217			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.46623	100.44869	8.40394			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.24791	100.43737	8.18723			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.60667	100.36953	40.30807			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.68334	100.41205	8.61946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On	18/01/2013	Spot Bond			99.88150	83.18123	99.88150	82.62599			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.70425	99.98291	56.29321			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	83.18123	99.88150	82.62599			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.33362	108.24656	10.25235			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	40.71448	100.37811	40.41506			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.54306	104.10799	42.25337			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.25511	101.33364	43.93045			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.30051	101.54682	7.24685			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.24860	102.38458	7.19493			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.01532	100.00000	7.96979			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.04083	101.42788	44.39027			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.52163	100.00000	4.49168			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.30531	100.00000	4.27647			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.35307	71.11496	12.29865			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.39210	132.65083	2.37202			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.48450	132.65812	2.46363			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.01444	100.42332	7.95547			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.79730	100.93790	30.57215			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.93790	30.79730	100.93790	30.57215			0.00	0	0.00
ACL132	On	27/01/2014			101.42788	37.04083	101.42788	44.39027			0.00	0	0.00
ACL133	On	26/08/2014			100.82870	30.35654	100.82870	30.13483			0.00	0	0.00
ACL134	On	20/09/2014			100.40912	29.04779	100.40912	28.83411			0.00	0	0.00
ACL135	On	20/09/2014			100.40572	28.99686	100.40572	28.78356			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.78024	101.67963	7.72236			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.73916	100.74141	11.65255			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.76941	101.67956	7.71162			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.90156	102.34980	10.82836			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	89.07489	100.42347	88.43630			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	10.95160	102.41855	10.87801			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	21.29325	100.57096	21.13639			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.56534	100.76241	10.48737			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	9.94198	100.26297	9.86894			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	8.03266	100.42504	7.97357			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	48.59956	101.60514	48.23825			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	40.50709	100.61305	40.26299			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	40.39178	100.35023	40.14896			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.41612	9.84814	100.41612	9.78890			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	44.59331	101.07263	44.26691			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.38108	100.37072	20.25853			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.22519	100.36105	20.10360			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.52776	100.37982	20.40433			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.82722	100.41498	9.76811			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.46108	100.39511	9.40418			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.40858	100.37243	20.28587			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.50943	100.37868	20.38611			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.85390	100.58046	10.80202			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.33374	100.38479	16.23552			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.45443	100.37527	20.33143			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	30.78649	100.52552	30.55978			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.16457	100.96473	20.01551			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.48071	100.34943	40.18308			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.76634	109.48099	9.71666			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.22894	100.41322	9.16105			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.57843	103.04527	3.56005			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.37811	20.82708	100.37811	20.67391			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	96.53422	100.00000	95.81022			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.89197	100.37910	15.77510			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.15507	100.39881	9.08773			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.21642	100.41280	8.15597			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.67185	100.38479	7.61543			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	96.58249	100.00000	95.85813			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	60.01219	100.37751	59.44388			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.87103	100.41000	30.57859			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	96.19175	100.00000	95.47032			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	18.13693	100.39600	17.96516			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.38790	100.42679	11.28001			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.74898	100.39881	10.64717			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.81968	100.41560	9.72666			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.95346	100.40776	10.84971			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.37762	101.11287	9.28825			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.09288	100.39293	4.05411			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12795	100.41672	0.12674			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12790	100.42399	0.12669			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	52.65480	100.31940	51.94609			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	52.65391	100.32262	51.94519			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.56765	100.00000	9.39293			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.37843	100.00000	6.26195			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03228	100.00000	0.03166			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03228	100.00000	0.03166			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.81962	100.00000	1.78248			0.00	0	0.00
ACL196	On	20/12/2017	Spot Bond			100.00000	1.19796	100.00000	1.17267		10,000,000,000,000.00	100,000,000	100,000,000.00	
ACL197	On	20/06/2017	Spot Bond			100.00000	1.77293	100.00000	1.73415			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	92.41751	103.90964	91.72483			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	92.39293	103.89068	91.70056			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	71.92614	102.86773	71.51104			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.68147	100.00000	2.66203			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.17822	100.89131	22.01615			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.91113	100.99451	22.74356			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.39930	101.06323	23.22805			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	19.07311	100.00000	18.64685			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On	18/10/2015	Spot Bond			100.00000	20.15340	100.00000	19.70300			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	21.59379	100.00000	21.11119			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.51524	104.59347	9.44913			0.00	0	5,400,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.30747	122.89930	15.18773			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	30.20718	100.00000	29.98818			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.28574	113.22249	15.17251			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	28.90931	100.00000	28.69972			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.66781	100.00000	11.59009			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.15387	151.06546	3.12393			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	32.12264	125.57279	31.86845			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	40.18649	100.00000	39.28836			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.56184	100.26923	10.48509		17,547,115,250,000.00	175,000,000	70,000,000.00	
BAW11	On	01/10/2018	Spot Bond			108.77896	10.16202	108.77896	10.08953			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.59468	99.90066	19.41188			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.19595	99.89602	9.11017			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.38950	100.00000	39.02172			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.61523	112.73330	17.48590			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.19041	9.59052	100.19041	9.52087			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	60.58224	100.45105	60.13642			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	53.43601	102.32887	53.07130			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.17657	100.17231	27.97197			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.22252	103.90134	27.03543			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.08511	108.14051	11.00641			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.53380	101.25961	45.19997			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.51664	104.66313	17.38438			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	59.99112	100.27024	59.55512			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.83165	102.35861	19.68484			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.82254	102.28416	19.67590			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.89242	100.27011	13.79145			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.89308	102.23278	16.76816			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.95517	103.79822	12.85807			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	16.04967	100.27685	15.93302			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	16.04967	100.27685	15.93302			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	16.04966	100.27691	15.93301			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.70394	101.50925	16.58121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.54752	102.45999	17.41750			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.83165	102.35861	19.68484			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	15.12933	102.86494	15.01685			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.63927	102.39307	11.55308			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.58411	100.26206	13.48539			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.36250	100.25556	12.27266			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.36250	100.25556	12.27266			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	30.02666	100.24109	29.80851			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	86.81630	100.18420	86.21525			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.43460	100.00000	18.30094			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.65573	100.92479	14.51780			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.47015	100.32752	15.32530			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.30978	99.23300	13.18632			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.74350	99.11456	1.72735			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.96458	100.00000	1.93849			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	50.29847	100.18154	49.62962			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.45346	100.00000	6.35957			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.45616	104.64060	20.30174			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.70845	103.89800	17.57562			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.80000	102.66503	16.67531			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	16.11497	100.33517	15.96406			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.54707	100.00000	5.51564			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.05197	100.00000	19.90659			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.24955	100.00000	18.11723			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.26515	100.00000	11.18348			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.26515	100.00000	11.18348			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.62010	100.00000	13.52136			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.80158	100.00000	11.71602			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.44416	81.18239	100.44416	80.10568			0.00	0	3,000,000.00
BCP1 On	30/09/2014	Spot Bond			100.27701	30.96955	100.27701	30.74200			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.28373	19.28005	100.28373	19.13839			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BCP64UOn	24/01/2013	Spot Bond			100.00000	80.75221	100.00000	100.00000		102,200,000,000,000.00	022,000,000	400,000,000.00	
BD0202 On	31/12/2018	Spot Bond			165.86185	2.67579	165.86185	2.64957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028	Spot Bond			134.98268	8.30809	134.98268	8.24995			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.50223	135.23863	9.43566			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.44180	98.54987	8.38624			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	32.94548	101.43384	32.70357			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	58.37741	100.16538	57.95355			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	44.26445	101.00289	43.94066			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	43.83514	100.89815	43.51478			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	58.14604	102.94694	57.71342			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	45.45317	101.21182	45.12007			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	86.85447	100.25001	86.25282			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	7.99442	100.66600	7.93547			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	28.74645	100.38899	28.53503			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	26.55800	100.00000	26.31003			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	62.55645	100.00000	62.14426			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			101.42461	9.72959	101.42461	9.65815			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			101.43555	9.77645	101.43555	9.70466			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			101.46836	9.91699	101.46836	9.84415			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			101.57774	10.38489	101.57774	10.30854			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1 On	21/07/2016	Spot Bond			101.68711	10.85192	101.68711	10.77206			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.15506	101.99310	12.06538			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.58737	100.00000	3.56137			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	8.66480	101.25226	8.60127			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	8.99034	101.32200	8.92439			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.12973	101.35188	9.06274			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	9.17618	101.36184	9.10884			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	9.73291	101.48134	9.66143			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	10.47342	101.64062	10.39638			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.80793	100.00000	2.78757			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.80793	100.00000	2.78757			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.22909	100.41538	9.16120			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.82083	100.45116	9.74857			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.98215	100.46091	9.90870			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.55560	105.04449	11.47503			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.46598	100.49015	10.38893			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.50755	100.54199	10.43016			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	2.50835	100.00000	2.48996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.50835	100.00000	2.48996			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	30.79988	109.02542	30.58215			0.00	0	4,938,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	66.71352	99.78943	66.71349			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	92.68492	99.33557	91.98881			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	80.81659	98.45450	80.29150			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	60.10398	95.58562	59.77350			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.62608	100.78103	12.53389			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.47727	100.00000	7.42306			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.82854	100.94045	7.77131			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.64775	100.78378	12.55541			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	13.00522	100.82929	12.91023			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.65462	100.91196	13.55481			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.35285	101.25521	16.23297			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.22160	101.82396	15.10945			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	60.45133	100.43475	60.00654		8,637,388,500,000.00	86,000,000	43,000,000.00	
BSR05	On	01/07/2013	Spot Bond			100.66283	58.27463	100.66283	57.84963			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On	07/12/2012	Spot Bond			102.16271	92.98251	102.16271	92.28388			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	41.12231	100.41213	40.73277			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.69167	100.00000	8.62866			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	101.06747	101.68827	100.23890			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	31.14884	117.90266	30.91436			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.92433	125.14109	19.76710			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	11.86350	102.03851	14.77992			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.52450	101.32226	32.07089			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.27547	111.35530	18.30265		4,097,875,040,000.00	0.00	36,800,000	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.76739	105.54647	12.67801			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.41166	101.86680	14.11599			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.72695	106.76252	13.63155			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.40116	100.85304	17.23748			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.67738	107.65219	14.57469			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.43478	101.28817	0.42901			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.52117	101.82280	20.28756			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.33813	122.47945	14.22628			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.96558	118.42047	13.85951			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
CCT03	On	15/03/2025	Spot Bond			117.20315	10.65269	117.20315	10.57156			0.00	0	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.88941	100.88420	13.78680			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.90350	104.14474	16.82022			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	97.50700	101.65048	96.74725			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.83045	102.86721	30.60123			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.79424	103.30382	21.63159			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.41210	101.25944	96.64399			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.71473	100.80383	17.54635			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	88.74139	100.33426	88.10567			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	89.77664	100.61895	89.13039			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.10808	100.74860	32.86380			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	59.98760	100.40933	59.54633			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	59.98760	100.40933	59.54633			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	59.98760	100.40933	59.54633			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116 On	31/08/2013	Spot Bond			100.91360	63.46056	100.91360	62.99164			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	60.01357	100.41216	59.57209			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	59.75388	100.38376	59.31443			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	59.54611	100.36102	59.10827			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	64.02645	100.95747	63.55830			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	23.21907	101.78237	23.04805			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	58.43333	100.19516	58.00895			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	23.07472	101.76269	22.90480			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	59.75390	100.38372	59.31444			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	59.57210	100.36383	59.13405			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.83732	101.86667	23.66161			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	64.15104	100.97002	63.68192			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	63.97409	100.92517	63.50644			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	63.93831	101.01305	63.46546			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	60.06550	100.41784	59.62361			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	59.88373	100.39797	59.44326			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	59.93568	100.40359	59.49481			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.70405	104.39421	55.31762			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147 On	19/04/2013	Spot Bond			101.82300	72.18429	101.82300	71.77835			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	53.78749	102.79173	53.41903			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	65.66393	101.32621	65.18223			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	94.67930	100.86778	93.95445			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.58223	100.52565	42.26866			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	41.92433	101.34356	41.61337			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.92433	101.34356	41.61337			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	83.24674	99.85161	82.69609			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.73495	101.22270	23.56099			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.40310	100.00000	17.27555			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.21200	100.00000	17.08584			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.52588	100.42338	13.42636			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172 On	30/04/2014	Spot Bond			100.00000	35.13761	100.00000	34.88286			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	94.57295	100.00000	93.85467			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	86.67221	100.50974	86.07051			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	86.77960	100.82702	86.17553			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	86.72203	100.54079	86.11982			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	86.72793	100.49424	86.12591			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.93362	100.00000	39.64411			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.96215	100.39213	12.86682			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66785	100.00000	66.66783			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66785	100.00000	66.66783			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.55858	100.60029	13.45867			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.95991	102.77141	12.87259			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.55858	100.60029	13.45867			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.52771	100.01323	10.45137			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.15621	100.90290	34.89646			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.70861	100.91909	36.43735			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.75886	106.57524	6.71196			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.76378	99.04734	14.65765			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On	29/08/2021	Spot Bond			106.47706	3.23271	106.47706	3.20916			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.33341	100.91984	13.24343			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.69028	101.01820	36.41893			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.55858	100.60029	13.45867			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.55858	100.60029	13.45867			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.67306	106.09892	3.64611			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.82525	106.04227	6.77517			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.78718	100.61212	13.68557			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	88.20066	100.32240	87.57339			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	88.93810	100.39517	88.29913			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	60.60032	100.47626	60.15427			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.23554	100.57686	42.91702			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.02748	99.98364	26.83155			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.10168	99.98339	26.90523			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.79534	103.62392	11.71444			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.29415	99.99988	27.09627			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.21159	99.99989	27.01431			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.45969	99.79173	10.38400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220 On	20/10/2016	Spot Bond			99.80002	10.45830	99.80002	10.38262			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.80235	103.81175	11.72129			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.80235	103.81175	11.72129			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.04967	104.34821	34.78285			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.65039	107.51178	35.37170			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.02007	107.00303	13.92191			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.45318	100.43472	10.37627			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.36727	100.48341	11.28359			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	60.23402	100.44030	59.79081			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	60.25492	100.44323	59.81155			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	19.95259	99.90043	19.80805			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	19.95259	99.90043	19.80805			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	38.42094	100.94701	38.18871			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	98.91246	101.15359	98.11221			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	83.39216	99.83657	82.84064			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	83.39216	99.83657	82.84064			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	15.00537	100.64882	14.91492			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.28397	101.05242	10.20871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On	15/02/2013	Spot Bond			100.93369	96.96029	100.93369	96.20396			0.00	0	0.00
CLN239	On	20/03/2017	Spot Bond			100.44136	10.31347	100.44136	10.25141			0.00	0	0.00
CLN240	On	24/02/2015	Spot Bond			100.86994	22.15387	100.86994	21.99200			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.93114	10.56485	100.93114	10.48761			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			101.19905	11.21371	101.19905	11.13911			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			101.19905	11.21371	101.19905	11.13911			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.81644	22.11555	100.81644	21.95404			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.81889	22.13500	100.81889	21.97335			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.84952	15.42021	100.84952	15.30757			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			101.47693	15.24968	101.47693	15.13767			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.47537	20.97350	100.47537	20.81913			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			101.44712	14.99412	101.44712	14.88401			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.26649	20.47917	100.26649	20.32872			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.26649	20.47917	100.26649	20.32872			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.26649	20.47917	100.26649	20.32872			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.26649	20.47917	100.26649	20.32872			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.26649	20.47917	100.26649	20.32872			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.27379	20.64574	100.27379	20.49405			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256 On	26/03/2017	Spot Bond			100.28582	9.68744	100.28582	9.61626			0.00	0	5,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.68744	100.28582	9.61626			0.00	0	3,000,000.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.68744	100.28582	9.61626			0.00	0	7,000,000.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.68744	100.28582	9.61626			0.00	0	3,000,000.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.68744	100.28582	9.61626			0.00	0	7,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.74002	100.28785	9.66845			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.12743	106.98684	10.05575			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.58302	100.51194	30.35785			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.62424	100.89505	30.40043			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	82.59343	100.15533	81.87225			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	40.81293	100.39498	40.51274			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	40.81293	100.39498	40.51274			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	7.72901	101.37065	7.65599			0.00	0	5,000,000.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.87044	100.49989	10.79040			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.41940	101.35958	14.31359			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.47743	100.58462	12.38550			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	9.04767	100.39320	8.98112			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.99397	100.39040	8.92781			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On	20/06/2017	Spot Bond			100.40357	9.04640	100.40357	8.97986			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.76440	100.91562	8.68191			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.17211	101.06552	10.07627			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	10.14898	100.99983	10.05340			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	9.02492	100.40244	8.95854		301,207,320,000.00	3,000,000	1,500,000.00	
CLN279 On	20/06/2015	Spot Bond			100.54373	18.98805	100.54373	18.84821			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.67944	100.65226	8.59704			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	17.48741	100.36006	17.32183			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	17.05321	100.24531	16.89190			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.77942	100.37919	17.61105			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.77114	100.44355	11.65960			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.77114	100.44355	11.65960			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.77114	100.44355	11.65960			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.77114	100.44355	11.65960			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	11.98780	101.18342	11.82882			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	11.07956	100.81012	10.93307			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	1.95509	100.17296	1.92694			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond			100.17296	1.95509	100.17296	1.92694			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On	26/06/2017			100.17084	1.95522	100.17084	1.92707			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	1.93648	100.14936	1.90986			0.00	0	0.00
CLN294	On	26/06/2017			100.14949	1.94997	100.14949	1.92157			0.00	0	0.00
CLN295	On	30/06/2017			100.15029	1.93899	100.15029	1.91204			0.00	0	0.00
CLN296	On	20/12/2017			100.00000	1.25994	100.00000	1.23693			0.00	0	0.00
CLN297	On	30/06/2017			100.00000	1.85038	100.00000	1.82062			0.00	0	0.00
CLN298	On	30/06/2017			100.00000	1.85201	100.00000	1.82181			0.00	0	0.00
CLN299	On	30/06/2017			100.00000	1.80697	100.00000	1.77540			0.00	0	0.00
CLN300	On	20/12/2017			100.00000	1.73415	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.22989	100.00000	20.09659			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.22989	100.00000	20.09659			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.68600	34.94295	0.68418			0.00	0	0.00
CLN44	On	31/03/2013			154.47129	61.58688	154.47129	61.11591			0.00	0	0.00
CLN46	On	07/03/2013			100.53703	91.55645	100.53703	90.87667			0.00	0	0.00
CLN47	On	07/03/2013			100.53241	91.54557	100.53241	90.86591			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	114.58628	100.00000	113.85902			0.00	0	0.00
CLN49	On	31/03/2013			154.29358	94.15166	154.29358	93.40294			0.00	0	0.00
CLN50	On	07/03/2013			100.52779	91.53470	100.52779	90.85513			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			152.83040	65.82192	152.83040	65.28943			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	67.17125	101.20452	66.67903			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	67.17125	101.20452	66.67903			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.79651	156.76383	4.74507			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	74.77357	94.77223	74.29961			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	74.25271	97.02201	73.77286			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	91.54557	100.53241	90.86591			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	91.54557	100.53241	90.86591			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.79501	100.00000	14.68658			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00039			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00039			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	70.96801	101.10498	70.57081			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.93366	120.49629	6.87997			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	17.72815	78.86322	17.64363			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.78155	78.68249	17.69693			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.13217	100.01914	11.05146			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.01914	11.13217	100.01914	11.05146			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.44036	11.83570	100.44036	11.74861			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.97467	100.40864	9.90130			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.26115	100.41492	9.19302			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	56.94970	100.01997	56.41786			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.36983	100.41000	9.30090			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.69612	101.50812	8.58050			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	15.02127	109.94659	14.91260			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	68.92284	106.29178	68.52928			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.67294	106.25789	12.58472			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.58171	122.59946	14.46787			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	19.13311	112.90836	18.99323		6,774,501,600,000.00	60,000,000	30,220,000.00	
COJ07 On	23/03/2021	Spot Bond			111.62273	10.60055	111.62273	10.52292			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	86.63635	100.00000	86.05749			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	104.01150	5.86800	103.96224			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	22.02687	100.79434	21.86603			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.25084	100.83040	10.17597			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	21.92702	100.70290	21.76530			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On	01/08/2015	Spot Bond			101.26682	18.21870	101.26682	17.97693			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	92.59485	100.65651	91.89092			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	92.70709	100.45141	92.02099			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	72.15243	100.00000	71.73855			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	80.01400	100.18699	79.49026			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	73.80710	100.13300	73.38414			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	40.71216	100.21016	40.17651			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.09383	100.22082	19.82943			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	55.43465	100.19483	54.70537			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	56.45224	104.31041	56.06722			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.65576	133.09009	18.50041			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.45748	111.95336	10.38196			0.00	0	77,700,000.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.49399	110.94098	10.41876			0.00	0	185,300,000.00
E170	On	01/08/2020	Spot Bond			142.91138	12.28205	142.91138	12.17456		1,714,936,560,000.00	12,000,000	23,288,000.00	
EDC01	On	04/04/2016	Spot Bond			101.79146	16.79300	101.79146	16.66931			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.47305	100.97946	24.24009			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.23262	101.06163	10.13514			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On	31/08/2016	Spot Bond			101.11630	4.27637	101.11630	4.23561			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.78570	101.17092	1.76867			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.23697	126.54006	12.13523			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.80000	113.03909	1.80500	112.91413		658,800,000,000.00	366,000,000	288,500,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	11.92441	111.69838	11.83846			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.80864	112.15374	10.72918			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.29746	106.65311	9.23289			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.00146	100.93077	16.87718			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	97.80008	100.81699	97.03410			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	93.73885	100.00000	93.04103			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.20726	126.47802	24.00710			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.24073	109.43400	24.06886			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.66094	107.25989	17.52317			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.85030	101.66692	9.75700		14,233,368,800,000.00	140,000,000	0.00	
ERS3A7	On	17/11/2012	Spot Bond			101.08827	96.70501	101.08827	95.94767			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On	17/11/2014			101.14823	23.50127	101.14823	23.32914			0.00	0	0.00
ERS3B1	On	17/11/2012			101.26753	96.98141	101.26753	96.22063			0.00	0	0.00
ERS3B2	On	17/08/2014			101.05103	31.21031	101.05103	30.98192			0.00	0	0.00
ERS3C1	On	17/11/2012			101.34215	97.09657	101.34215	96.33436			0.00	0	0.00
ERS3C2	On	17/08/2014			101.17066	31.92066	101.17066	31.68682			0.00	0	0.00
ERSA10	On	17/08/2013			100.93125	64.42808	100.93125	63.95710			0.00	0	0.00
ERSA11	On	17/08/2014			100.96871	30.72153	100.96871	30.49687			0.00	0	0.00
ERSA12	On	17/08/2015			100.99870	17.17634	100.99870	17.05070			0.00	0	0.00
ERSA13	On	17/08/2013			100.93575	64.44429	100.93575	63.97316			0.00	0	0.00
ES15	On	30/08/2015			105.94219	16.73745	105.94219	16.62058			0.00	0	61,900,000.00
ES18	On	20/04/2018			111.43974	9.20219	111.43974	9.13525			0.00	0	505,600,000.00
ES23	On	25/01/2023			117.73441	10.82094	117.73441	10.73958		1,177,344,100,000.00	10,000,000	262,100,000.00	
ES26	On	02/04/2026			95.26383	8.73314	95.26383	8.67724			0.00	0	44,900,000.00
ES33	On	15/09/2033			9.09000	86.13852	9.03000	86.56970		1,618,020,000,000.00	178,000,000	869,300,000.00	
FIFB01	On	24/08/2015			100.85636	19.73343	100.85636	19.47242			0.00	0	0.00
FIFC02	On	14/12/2012			100.35540	91.17156	100.35540	90.50882			0.00	0	0.00
FIFC03	On	09/10/2013			100.00000	41.10516	100.00000	40.18649			0.00	0	0.00
FR002U	On	02/08/2023			100.00000	10.13385	100.00000	12.57358			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On	02/08/2023			100.00000	9.86152	100.00000	12.23564			0.00	0	0.00
FR2A3C	On	15/08/2013			101.07344	65.11388	101.07344	64.63728			0.00	0	0.00
FR2B3C	On	15/08/2013			101.11222	65.24923	101.11222	64.77148			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	65.68221	101.23627	65.20076			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	65.92569	101.30601	65.44216			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	28.18196	105.15565	27.98530			0.00	0	21,200,000.00
FRB05	On	21/12/2018			103.15112	11.62597	103.15112	11.54696			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	99.50345	101.02281	98.69949			0.00	0	1,400,000.00
FRB07	On	06/12/2012			100.55742	91.81875	100.55742	91.13689			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	10.16963	100.49836	10.09477			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.98733	100.49830	7.92853			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	9.04742	101.51768	8.98094			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	15.08932	111.84945	14.97984			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.20057	100.44644	9.13287			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	46.04094	100.00000	45.72329			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	54.62171	211.83970	54.12258			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	61.39124	105.16707	60.96975			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.18020	121.95151	3.15462			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			266.05149	4.02255	266.05149	3.96715			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.95024	145.44748	1.93275		727,237,400,000.00		5,000,000	2,500,000.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.10758	186.40405	3.07421			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.74528	118.97136	18.60082			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.27904	100.00000	23.12311			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.27904	100.00000	23.12311			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.43292	51.72712	3.42121			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.38942	32.59207	3.38158			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.66354	31.38364	3.65536			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	37.75056	103.71290	37.49291			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	81.19251	101.43171	67.47165			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.77180	101.42118	14.66335			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	44.74139	100.70350	44.47155			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	41.46631	100.43778	41.21683			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.41591	101.37968	14.31011			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.41591	101.37968	14.31011			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.63685	100.95684	10.55822			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	14.20450	101.35502	14.10027			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On	20/06/2017			100.49706	10.81682	100.49706	10.73719			0.00	0	0.00
FRC11	On	26/05/2013			100.81157	63.28106	100.81157	62.81894			0.00	0	0.00
FRC110	On	15/06/2016			100.62812	14.01319	100.62812	13.90990			0.00	0	0.00
FRC112	On	20/06/2017			100.42343	9.42218	100.42343	9.35286			0.00	0	0.00
FRC113	On	20/06/2017			100.46990	10.30208	100.46990	10.22625			0.00	0	0.00
FRC114	On	20/06/2014			100.53541	31.12992	100.53541	30.90066			0.00	0	0.00
FRC115	On	20/06/2017			98.00000	9.57664	98.00000	9.48133			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.95585	100.00000	8.85435			0.00	0	0.00
FRC117	On	15/06/2016			100.61842	13.85463	100.61842	13.75252			0.00	0	0.00
FRC118	On	20/06/2017			100.45750	10.28212	100.45750	10.20645			0.00	0	0.00
FRC119	On	20/06/2017			100.56313	12.31877	100.56313	12.22804			0.00	0	0.00
FRC120	On	20/06/2017			100.61014	13.22876	100.61014	13.13128			0.00	0	0.00
FRC121	On	20/06/2017			100.43349	9.82069	100.43349	9.74844			0.00	0	0.00
FRC122	On	20/06/2017			100.51033	11.08496	100.51033	11.00333			0.00	0	0.00
FRC123	On	20/06/2017			100.67570	14.50157	100.67570	14.39464			0.00	0	0.00
FRC124	On	20/06/2017			100.44913	11.89886	100.44913	11.78610			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	7.94199	100.00000	7.84001			0.00	0	0.00
FRC126	On	20/09/2017			100.53319	13.82630	100.53319	13.69520			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127 On	20/09/2017	Spot Bond			100.63883	16.26117	100.63883	16.10682			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.62670	100.48091	12.50702			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.39250	100.51430	13.26553			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.50941	100.60627	15.36225			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.47680	100.56147	14.33949			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	16.13377	100.63331	15.98065			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	17.05077	100.67296	16.88890			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.47118	100.60461	15.32438			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.66675	100.58527	15.51811			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.58390	100.52263	13.45511			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.99624	100.51264	13.86355			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.46497	100.64764	16.30868			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.27390	100.63938	16.11944			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.75154	100.61676	15.60207			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.49045	100.64874	16.33391			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	14.15796	100.54761	14.02369			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.67777	100.48314	12.55760			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.83845	100.40273	10.73578			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On	20/09/2017			100.68010	17.21629	100.68010	17.05283			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	32.25070	100.48314	31.94501			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	21.35168	100.54650	21.14918			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.34944	101.08864	3.30198			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.70528	100.52041	9.61326			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.71831	100.44745	1.70203			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.65734	98.00000	1.62257			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.29393	100.00000	1.27225			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.29393	100.00000	1.27225			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.20563	100.00000	1.18060			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.32614	103.88434	38.06420			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	26.98113	101.69803	26.78255			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.30588	100.46014	17.17852			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.14057	100.45737	14.03650			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	55.02223	101.67764	54.61736			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.20929	6.90500	101.15218			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.03386	98.80765	9.96110			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	74.13840	113.68077	73.62836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00003	56.73465	100.00003	56.32333			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.70821	100.38660	28.49706			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.45659	101.46163	8.71395			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.68054	109.33538	6.63320			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.31765	100.46640	12.22700			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.41193	100.47150	12.32058			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.11719	109.51236	5.08088			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.25588	111.32550	24.10717			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.69422	109.33538	4.66096			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.70180	114.09057	5.66000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.14062	114.42023	8.08975			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	89.19596	100.45580	88.55632			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.42489	101.66489	9.66980			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.31588	100.00000	17.18897			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.78944	100.79789	16.66551			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.09077	100.69405	14.97948			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.24338	4.73000	107.16878			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	89.60586	100.56499	88.96268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.70697	15.30193	100.70697	15.18907			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.81501	100.40068	9.74282			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.98471	100.46304	10.90388			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.79055	100.61808	24.60785			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.55663	100.54671	12.46415			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.15324	100.52525	12.06374			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	88.78812	100.34678	88.15200			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	88.77750	100.34394	88.14147			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	90.74954	100.32862	90.21416			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	90.75023	100.34043	90.21480			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	90.75735	100.34112	90.22186			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	88.75761	100.34682	88.12020			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.43369	100.44788	10.37092			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.89127	100.64235	14.80152			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.42324	100.44732	10.36052			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.66194	98.04956	23.52267			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.47310	100.67532	15.37980			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.86074	101.43156	14.75162			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			101.08680	66.49300	101.08680	66.00626			0.00	0	25,000,000.00
FRE2A2	On	02/08/2013			102.04635	68.92251	102.04635	68.41370			0.00	0	10,000.00
FRE2B1	On	02/08/2013			101.11165	66.56484	101.11165	66.07746			0.00	0	100,000,000.00
FRE2B2	On	02/08/2013			104.68033	68.30960	104.68033	67.79376			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	67.86072	96.98334	67.38203			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	66.79689	101.19191	66.30745			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	67.37675	101.39248	66.88219			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	68.08865	101.63872	67.58781			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	68.53540	101.79324	68.03058			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	14.18387	137.45936	14.05703			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	62.20905	101.30769	61.74777			0.00	0	0.00
FRJ14	On	20/07/2014			104.00517	26.02173	104.00517	25.82635			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	20.07369	100.18638	19.88595			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	11.52802	103.41346	11.44190		2,068,269,200,000.00	20,000,000	20,000,000.00	
FRJ17	On	04/04/2017			100.62484	9.29628	100.62484	9.20901			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.62752	101.45882	8.56416			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.43235	100.00000	11.36741			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	4.12288	254.50193	4.06777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			265.81898	4.02449	265.81898	3.96910			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.16710	249.70910	4.11212			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.95619	117.34620	2.93402			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.79828	101.41744	8.42088			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.20244	117.54524	3.17740			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.38449	101.77641	10.30801			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.70546	100.01476	10.62784			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	80.89146	101.15940	80.89144			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	65.75560	101.49749	67.18311			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.38486	101.25022	8.32340			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.68984	100.29734	40.39082			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.78482	90.41057	2.76707			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	86.50485	100.18030	85.89899			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	88.39626	100.00000	87.76637			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	62.04715	100.68430	61.46439			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.97439	100.00000	0.96529			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.86074	101.11871	11.74770			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	60.10545	100.52362	59.53553			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.43945	59.37069	100.43945	58.80815			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.51420	101.12618	8.43393			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	14.98762	101.07593	19.34823			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.54843	100.44759	9.45794			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.05277	100.44015	29.70337			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.47986	100.76967	17.31377			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.86896	101.24351	24.53900			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	67.80767	101.17008	66.88871			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.54979	100.00000	2.49280			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	36.71262	100.00000	35.89212			0.00	0	100,000,000.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.55768	105.55013	28.35779		105,550,130,000.00	1,000,000	2,900,000.00	
FRX15	On	14/03/2015	Spot Bond			106.51279	21.20687	106.51279	21.05733			0.00	0	7,900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.04372	104.36488	11.96019			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.40271	105.51532	10.32990			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.23665	113.83008	10.16091			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.07485	108.96559	11.01905			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.08054	117.28648	12.98195			0.00	0	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.79459	102.81960	10.72184			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On	14/04/2045	Spot Bond			79.83345	10.30214	79.83345	10.24525			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.37785	100.94835	14.27157			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	19.95112	100.00000	19.50523			0.00	0	4,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.43643	100.01778	20.24559			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.57194	104.81266	11.49184			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	78.55762	100.00000	78.07567			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	84.56099	100.00000	84.00951			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	79.35715	100.00000	78.87128			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	99.72390	101.05700	98.90465			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	92.36037	100.63710	91.66012			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	99.99986	100.00000	99.99946			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	96.10943	100.81750	95.36060			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	95.57107	99.49839	94.82991			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	88.05470	99.03016	87.42808			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	66.71427	99.78606	66.71424			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB89	On	25/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	99.18639	99.80110	98.38591			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	98.12486	99.64339	97.34259			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
GRD182	On	04/02/2013	Spot Bond			100.00000	99.99905	100.00000	99.99864			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	7.00786	100.01501	6.95704			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.87458	100.01973	8.81023			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	96.18579	100.00000	95.44209			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	96.16689	100.85290	95.41737			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.88829	96.22435	100.88829	95.47413			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	96.43119	101.01560	95.67847			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.55116	100.57078	21.39241			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.46396	101.42786	11.37979			0.00	0	1,000,000.00
GRT03	On	15/10/2015	Spot Bond			99.93193	15.07348	99.93193	14.96427			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.91168	100.43806	10.83139			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			102.01673	18.60989	102.01673	18.47254			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.24508	100.31458	11.16243			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.38452	99.88260	15.18264			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.99403	100.51108	9.86077			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	53.54561	105.54321	53.13829			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	53.54561	105.54321	53.13829			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	60.53982	100.00000	60.19684			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	66.93135	100.00000	66.55112			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	55.20909	101.63173	54.80300			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	14.70320	101.67762	14.59500			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	15.74524	105.13866	15.62589			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	53.59590	105.76786	53.18743			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	55.31551	101.68917	54.90843			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	15.00798	101.75803	14.89746			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	13.61720	117.06290	13.50369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				106.05795	53.66078	106.05795	53.25083			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				101.79257	55.50695	101.79257	55.09809			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				101.86140	15.39930	101.86140	15.28582			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	13.98901	117.06290	13.87241			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	53.89037	107.08651	53.47511			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	55.76199	101.93042	55.35077			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	15.87678	101.98773	15.75964			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	54.17076	108.34719	53.74899			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	54.58341	110.21153	54.15197			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.59757	115.88630	10.51888			0.00	0	35,400,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.97066	272.42396	3.91511			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.97639	271.70682	3.92085			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.10924	101.83148	11.03494			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.09197	102.02133	11.01768			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.26843	1.15000	111.22326			708,400,000,000.00	616,000,000	981,536,000.00
I2038	On 31/01/2038	Spot Bond				1.98000	106.94171	1.95000	107.51207			130,680,000,000.00	66,000,000	521,374,000.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.39308	2.04000	113.91006			52,375,500,000.00	25,425,000	142,616,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.31857	95.45000	20.20697			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.50759	90.26069	100.50759	89.60370			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.56563	91.55372	100.56563	90.87712			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			109.26558	22.07394	109.26558	21.91504			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	90.60924	100.86049	89.94282			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	21.21705	102.46253	21.05813			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.76311	100.92206	15.64662			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	58.60749	100.23329	58.17703			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	41.41178	100.52781	41.10683			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	40.97766	100.74849	40.67531			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.36456	103.45013	38.10038			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.68387	108.14435	14.57905			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.75571	111.48026	10.67702			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.41476	102.47730	35.17409			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.70512	99.82217	37.43220			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.48590	100.88835	30.26313			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.40234	106.87614	24.22501			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.84529	105.97204	12.75655			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.22486	101.15611	21.06939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			101.23137	8.82046	101.23137	8.75581			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.44153	119.59470	4.40771			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.87479	121.25275	2.85266			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.34981	100.15533	20.15956			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.49332	100.16252	9.40456			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.73947	105.78604	9.67155			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.50519	100.66354	17.33900			0.00	0	1,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.32853	100.43811	10.23067			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	72.39049	100.00000	71.91351			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.93224	99.89211	17.81289			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.93224	99.89211	17.81289			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.98071	100.97091	8.92107			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.74458	5.00000	102.66198			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.29489	101.37699	15.15038			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.37201	101.30327	14.23631			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.20033	112.11249	16.08192			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.16635	100.20174	21.01093			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.16635	100.20174	21.01093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			101.14829	9.88007	101.14829	9.78690			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.14487	100.00000	8.08517			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	51.20732	101.89135	50.52437			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	72.54488	101.88356	71.55606			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	70.26539	101.64472	69.29880			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.65135	101.44581	22.49784			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	61.99672	100.58397	61.11163			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	70.22949	104.33728	69.75042			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	17.08037	101.67347	16.95469			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	51.80772	100.00000	51.46356			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	99.72775	99.64170	98.91983			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	97.86484	99.54183	97.08748			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	96.07379	99.44217	95.32525			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	94.35050	99.34271	93.62919			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	92.69219	99.22914	91.99671			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	91.09374	99.12821	90.42263			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	89.55257	99.02750	88.90455		19,805,500,000,000.00	200,000,000	100,000,000.00	
IND302	On	08/01/2013	Spot Bond			98.62666	83.90324	98.62666	83.33643			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	82.60703	98.52695	82.05809			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	81.35276	98.42745	80.82085			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND312	On	19/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20696	100,000.00000	0.20350			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.37577			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On	06/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.44644			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	47.93178	100.00000	47.61336			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	44.44444	100.00000	43.11324			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	41.83995	100.00000	40.77099			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	40.00960	100.00000	39.11842			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	38.65413	100.00000	37.89097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On	26/11/2013	Spot Bond			100.00000	37.61052	100.00000	36.94372			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	36.78253	100.00000	36.19078			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	36.10974	100.00000	35.57804			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	35.55235	100.00000	35.06975			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	67.38574	101.10218	69.23114			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	98.39275	100.97718	96.86506			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	64.82853	101.06512	64.35405			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.26339	100.29400	14.15972			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.23726	103.81357	17.10805			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.60524	101.94170	16.48277			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	98.61052	100.00000	97.86159			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	91.53298	100.51669	90.85517			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.75340	100.34045	8.68905			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	79.31442	100.00000	78.82883			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.22928	100.81708	24.05040			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.44881	100.33341	10.37200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On	16/12/2012	Spot Bond			100.35507	89.94760	100.35507	89.29693			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	81.13618	100.00000	80.08247			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.30668	6.50000	100.27125			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	82.31511	100.13131	81.59857			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	80.09110	99.98478	79.41244			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	92.38676	100.42362	91.69981			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	91.27805	100.41625	90.60769			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.66647	100.44355	10.56539			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	87.14581	100.14548	86.54128			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.96886	100.16956	28.69798			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	82.28071	100.49744	81.17429			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	55.90018	100.49744	55.15492			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	78.39318	100.32608	77.38989			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	78.05780	100.31481	77.06313			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	92.39516	100.14110	91.69781			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	79.42845	100.14461	77.82742			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	54.01380	100.14677	52.89147			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING175	On	28/08/2013	Spot Bond			100.14677	57.72835	100.14677	56.52882			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	79.42841	100.14488	77.82738			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.01597	100.00000	15.68358			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.67731	100.00000	10.45572			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	100.94649	101.19828	100.11834			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	67.02756	101.21767	66.53633			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	45.37806	101.23672	45.04544			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	45.37806	101.23672	45.04544			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	56.30541	99.91080	55.89753			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	47.21196	100.00000	46.86592			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.66311	100.24109	22.49845			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	23.03263	102.25661	22.86229			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.05539	100.77468	42.73764			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.95065	99.93260	19.76448			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.50666	99.93094	12.38995			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.40954	99.92988	9.32174			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.86724	104.73009	10.79207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			104.25515	37.10443	104.25515	36.84731			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.98972	100.91681	15.87156			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.02851	108.21861	10.94974			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.77710	101.03261	23.60312			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.14965	100.34728	17.02356			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.93981	109.98505	21.78277			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.90515	100.44886	9.83226			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.87769	100.75653	8.81219			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.10362	110.94012	3.08138		221,880,240,000.00	0.00	2,000,000	1,000,000.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.33683	124.10625	2.31758			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	61.61540	100.58379	60.75584			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.25952	100.18782	8.18227			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.23049	99.99997	8.12239			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.74446	101.62507	7.65401			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.41098	100.60774	0.40550			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00670	100.28878	0.00661			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	43.66351	100.00000	42.63226			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.16597	100.00000	2.12285			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			102.06373	73.80087	102.06373	73.36980			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	86.74215	100.17994	86.14163			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.97596	117.77551	18.83324			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.44738	101.74618	11.36309			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.31203	124.10625	2.29299			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.57802	100.00000	51.23539			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	66.72989	99.71588	66.72987			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	95.57467	99.41373	94.83408			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	93.87005	99.31432	93.15624			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	92.22946	99.20028	91.54108			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	90.64770	99.09942	89.98331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			98.99876	89.12233	98.99876	88.48069			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	83.52489	98.62399	82.96318			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	82.24448	98.49850	81.70049		196,997,000,000.00	2,000,000	2,000,000.00	
IVA304	On	24/01/2013	Spot Bond			98.39906	81.00182	98.39906	80.47462			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On	11/05/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.52938			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.62443			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.14087	100.00000	55.82194			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On	05/09/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	43.59455	100.00000	42.35008			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	41.25477	100.00000	40.24325			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	39.58273	100.00000	38.73221			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	38.32924	100.00000	37.59628			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	37.35509	100.00000	36.71158			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	36.57650	100.00000	36.00323			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	35.94009	100.00000	35.42340			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	35.41025	100.00000	34.94007			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	57.81587	100.11329	57.39628			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.63778	101.15218	8.57451			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			101.33204	36.75886	101.33204	30.42558			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	8.61430	101.39683	12.80916			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	85.57084	100.01454	84.98866			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	67.38575	101.10215	69.23115			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	97.92776	100.97704	96.43040			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.52365	100.00000	67.03410			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	67.28004	100.00000	66.79225			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	83.54669	103.25721	82.99155			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	79.08790	102.85510	78.59347			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.70953	100.85336	2.67839			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	82.25513	100.00000	81.72216			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	72.81012	100.00000	72.39167			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.87221	146.46402	15.73065			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	54.39497	101.88203	53.99399			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.53953	100.15505	20.38878			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	17.17156	100.36228	16.97809			0.00	0	8,521,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.78311	98.87452	1.76302			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	80.21978	100.00000	79.69432			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008On	09/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
MAQ015On	23/08/2013	Spot Bond			100.00000	51.57802	100.00000	51.23539			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			98.55765	83.34615	98.55765	82.78720			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	97.34296	99.62912	96.57316			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	67.09031	101.08680	66.20129			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	92.22156	99.30957	91.53255			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	89.54187	99.14082	88.89327			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	83.32596	98.70105	82.76648			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	73.71975	97.83334	73.28532			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	47.32317	100.00000	46.26553			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	66.70716	99.81806	66.70714			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	78.49462	100.00000	77.99145		500,000,000,000.00	5,000,000	500,000,000.00	
MBF018 On	15/04/2013	Spot Bond			99.92980	83.90874	99.92980	83.34842			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.67194	99.92873	38.39174			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	62.90465	100.85528	62.44511			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.78853	100.87824	29.57087			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.26546	100.00907	27.06777			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.49722	99.91959	19.31530			0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029 On	01/10/2015	Spot Bond			100.16737	10.86089	100.16737	10.62046			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.94836	100.17350	1.92300			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	101.56775	100.00000	100.74865			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	81.03276	101.40172	100.90958			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	37.02831	101.42165	46.07621			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.14661	100.00000	94.42030			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.54839	100.00000	44.85990			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	96.67726	100.00000	95.93359			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.59264	100.00000	44.26933			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	38.91830	100.00000	38.63614			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.70703	100.00000	23.53327			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.45768	100.00000	23.28761			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.01967	100.00000	5.97555			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.69646	100.00000	14.58875			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.11692	106.46019	9.05301			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	90.31879	100.46941	89.65999			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.76577	100.55268	21.60545			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.16190	100.10089	25.98748			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.20397	100.10166	26.02927			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.81494	100.10553	10.74283			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.83647	102.05054	9.77057			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.70933	102.14122	9.64424			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.79918	100.13874	12.71383			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.37655	102.46074	12.29336			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.70804	102.63527	12.62251			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.05055	109.14290	25.86524			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.29558	100.35527	12.20517			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.31882	100.36949	7.26501			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.65107	108.22148	10.56732			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	17.00698	105.26282	16.88820			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.57261	100.76354	16.41515			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.57409	106.38091	13.47952			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	62.58444	100.73012	62.12274			0.00	0	8,000,000.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.18982	106.29569	13.09798			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	32.50076	109.35704	32.27046			0.00	0	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.83317	108.68196	19.69333			0.00	0	9,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017	Spot Bond			112.43670	13.07194	112.43670	12.97721			0.00	0	4,246,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	47.22798	105.38322	50.78283			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	90.63758	99.21764	89.97256			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	82.40714	98.63643	81.86025			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	72.45509	97.71856	72.03588			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.96008	100.00000	6.90962			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11908	100.00000	0.11822			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.29042	100.00000	7.23756			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.38051	100.00000	7.32700			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.78413	100.89771	6.73454			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.85508	100.90718	6.80497			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.97330	100.92303	6.92233			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	7.03241	100.93092	6.98100			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	7.10333	100.94038	7.05139			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.28057	100.96406	7.22733			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.39868	100.97993	7.34457			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.52858	100.99728	7.47352			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.64665	101.01305	7.59070			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			101.02081	7.70567	101.02081	7.64930			0.00	0	0.00
N4B508	On	14/08/2020			101.11573	8.41328	101.11573	8.35167			0.00	0	0.00
N4C508	On	14/08/2020			101.22620	9.23746	101.22620	9.16976			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11908	100.00000	0.11822			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11908	100.00000	0.11822			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	36.98689	101.70052	36.71467			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	25.44606	101.25975	21.35385			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	21.88028	100.87403	21.72042			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.84374	101.31348	9.77153			0.00	0	2,500,000.00
NBK14B	On	27/08/2015			100.75760	18.71766	100.75760	18.47030			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.46896	100.79541	10.33056			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.75505	110.77590	17.62582			0.00	0	116,100,000.00
NBK2B	On	15/09/2015			101.00801	16.72411	101.00801	16.60042			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	11.05221	118.84122	10.96711			0.00	0	6,800,000.00
NBK4	On	28/10/2024			30.23292	4.20402	30.23292	4.19492			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	82.81068	102.03598	82.25323			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	19.16116	111.25692	19.02196			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.32514	101.70058	19.18291			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.40770	101.79234	7.35313			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	37.43084	103.06649	37.17387			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	40.09615	100.27352	39.80155			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.34834	107.67718	14.24627			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.47715	100.28219	12.38547			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	79.22774	117.77042	78.69301			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	81.72099	101.18874	81.17705			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	91.86094	100.66622	91.17810			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.12379	100.00000	27.96402			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.52327	100.00000	35.32146			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.81979	100.00000	26.66743			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.43095	100.00000	25.28648			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.62122	100.88001	22.45593			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	90.65410	100.53804	89.98924			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	87.87263	100.29682	87.24931			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	87.65131	100.27583	87.03113			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	87.65131	100.27583	87.03113			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	87.65131	100.27583	87.03113			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54 On	31/03/2015	Spot Bond			100.26098	21.16230	100.26098	21.00851			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.64107	100.01676	20.49140			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.27074	99.92572	20.12387			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.01681	100.72872	16.89128			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.61576	78.84167	16.53677			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.27189	100.68736	13.17402			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.58806	100.00000	11.52240			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.68796	101.44317	11.60213			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.27367	101.58167	12.18344			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.63584	101.36186	14.47740			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.06799	99.92294	10.98780			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	99.81785	100.00000	99.27536			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.60537	74.70107	13.54313			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	62.50051	100.71896	62.04448			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	40.89131	100.42509	40.64531			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.82138	100.41859	40.57583			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.20201	100.13494	15.98896			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.77673	101.09351	11.62067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75 On	20/09/2017	Spot Bond			100.28784	2.01699	100.28784	1.98860			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	10.17310	100.21716	10.02483			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.56907	100.00000	2.51166			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			108.64353	18.12237	108.64353	17.99251			0.00	0	0.00
NED12A On	14/12/2012	Spot Bond			100.43443	90.04617	100.43443	89.39116			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			103.93706	93.00707	103.93706	92.30983			0.00	0	0.00
NED6 On	20/09/2013	Spot Bond			103.85854	53.28464	103.85854	52.91653			0.00	0	0.00
NED8 On	08/02/2014	Spot Bond			105.20960	41.30964	105.20960	41.02594		1,262,515,200,000.00	12,000,000	11,700,000.00	
NED9 On	06/07/2017	Spot Bond			100.00389	7.30204	100.00389	7.24910			0.00	0	0.00
NEDH1A On	20/11/2018	Spot Bond			122.15519	19.01734	122.15519	18.87010			0.00	0	0.00
NEDH1B On	20/11/2018	Spot Bond			109.62449	11.03283	109.62449	10.94603			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
NHM001 On	04/09/2015	Spot Bond			100.87482	11.04226	100.87482	10.89460			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond			154.74879	5.85111	154.74879	5.79457			0.00	0	0.00
NMP20N On	24/07/2020	Spot Bond			110.78287	10.74761	110.78287	10.67066			0.00	0	0.00
NQ1A10 On	22/05/2020	Spot Bond			112.47442	11.19265	112.47442	11.10258			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			100.87478	11.19745	100.87478	11.11563			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			100.84223	30.12106	100.84223	29.90104			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.77827	63.39475	100.77827	62.93195			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.82862	16.28863	100.82862	16.13546			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			114.30671	11.24854	114.30671	11.15671			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.42120	100.88848	30.19890			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	63.58790	100.82727	63.12348			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.46434	100.85447	16.30948			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.62829	112.37668	11.53478			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	30.77414	100.94287	30.54915			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	63.84537	100.89257	63.37880			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.78783	100.90208	16.62986			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	95.40786	100.00000	94.67769			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	63.88291	100.90209	63.41603			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	95.54860	100.00000	94.81736			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	64.10573	100.92679	63.63712			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	95.61898	100.00000	94.88720			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	64.36547	101.02443	63.89456			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	64.71385	101.11272	64.24002			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.82296	101.14634	9.75101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.73500	101.06357	12.64178			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.31751	133.37761	47.90170			0.00	0	36,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	38.98247	112.65666	38.69953			0.00	0	125,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.64593	127.61916	14.52791			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	15.19165	133.90446	15.06523			0.00	0	7,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.14132	166.40319	6.07879			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	14.07224	132.37089	13.95554			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	83.27906	99.96864	82.72646			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	38.25728	99.87889	37.98022			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	38.13172	99.88231	37.85555			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.61340	101.83987	11.52782			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	21.63374	101.27473	21.47512			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	47.84984	101.19990	47.21521			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	14.59470	101.37662	14.40085			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.43633	100.00000	14.33167			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.48327	100.00000	14.37826			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.51143	100.00000	14.40622			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1On	18/10/2015	Spot Bond			100.00000	15.18738	100.00000	15.07727			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.93844	100.00000	15.82288			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.63252	100.00000	20.48294			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	14.68475	110.62267	19.02804			0.00	0	110,000,000.00
OTCA05On	31/10/2012	Spot Bond			101.46154	99.44712	101.46154	65.46208			0.00	0	0.00
OTCA06On	31/10/2012	Spot Bond			101.50084	99.44690	101.50084	30.90648			0.00	0	0.00
OTCA07On	31/10/2012	Spot Bond			101.43206	99.44728	101.43206	65.41679			0.00	0	0.00
OTCA08On	31/10/2012	Spot Bond			101.45171	99.44717	101.45171	30.74244			0.00	0	0.00
OTCA10On	31/10/2012	Spot Bond			108.95552	99.40652	108.95552	10.31227			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.80140	100.00000	5.72520			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.90352	109.71000	11.83129			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	22.04639	100.00000	21.88655			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.32225	100.00000	6.27591			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	58.98786	100.48296	60.53364			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	80.82820	98.38076	80.30335			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On	21/08/2013	Spot Bond			100.00000	55.57025	100.00000	55.20110			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.73845	96.51577	100.73845	95.77014			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	28.77120	100.42050	28.55954			0.00	0	43,000,000.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	92.63049	103.78737	91.93866			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	89.79952	100.37625	89.14822			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	59.95371	100.37300	59.51282			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	60.11087	100.39251	59.66875			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	60.31513	100.41791	59.87142			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	89.84246	100.38925	89.19078			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.91685	100.43155	28.70409			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	92.81633	103.92808	92.12230			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	60.37277	100.42500	59.92860			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	60.64985	100.42441	60.20364			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	89.91761	100.41200	89.26525			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.24236	100.45623	29.02715			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	60.84409	100.48342	60.39622			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	90.11085	100.47042	89.45676			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.60203	100.48350	29.38412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On	15/06/2013	Spot Bond			100.53526	61.26294	100.53526	60.81178			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	44.13774	101.01119	43.81486			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	36.09005	115.36704	35.62899			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.65493	90.32933	24.50310			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15675	36.97373	1.15353			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			5.45000	122.80433	5.38500	122.94375		146,720,603,656,000.00	921,211,680	24,422,394,000.00	
R158	On	15/09/2015	Spot Bond			122.26482	26.40870	122.26482	26.05756			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.88474	85.50505	12.80895			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	21.87534	128.79704	21.57400			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.09996	81.26980	7.05994			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	59.08903	106.08559	58.68047			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.69500	127.63318	7.64500	128.05252		113,851,121,627,610.00	795,467,398	10,331,593,094.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08686	34.66514	1.08402			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03846	32.55096	1.03589			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.07191	112.82249	212.99520	111.77261			0.00	0	1,364,933,000.00
R197	On	07/12/2023	Spot Bond			1.20000	279.42410	1.24500	278.20717		59,347,276,800.00	49,456,064	159,228,000.00	
R201	On	21/12/2014	Spot Bond			5.00500	110.62413	4.95000	110.69577		7,296,289,000,000.00	457,800,000	1,723,635,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			1.93000	205.73782	1.93000	205.64114			96,277,795,240.00	49,884,868	1,166,990,434.00
R2023	On	28/02/2023	Spot Bond			7.11000	105.87786	7.07500	106.07791			9,078,048,000,000.00	276,800,000	3,014,900,000.00
R203	On	15/09/2017	Spot Bond			5.82000	111.18456	5.78500	111.28789			21,768,204,901,440.00	740,241,392	7,059,085,696.00
R204	On	21/12/2018	Spot Bond			6.11000	112.39191	6.09000	112.44372			17,549,009,791,820.00	872,178,362	6,718,338,872.00
R2048	On	28/02/2048	Spot Bond			99.20808	10.05742	99.20808	9.99050			115,478,205,120,000.00	164,000,000	1,581,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	39.15914	100.00000	38.87523			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.07000	104.97072	5.02000	104.98765			10,482,627,558,000.00	067,579,400	2,771,379,400.00
R207	On	15/01/2020	Spot Bond			6.43500	106.71833	6.42000	106.75130			31,825,248,097,500.00	945,648,500	5,977,392,450.00
R208	On	31/03/2021	Spot Bond			6.62000	101.35939	6.60500	101.40128			27,689,401,193,240.00	182,689,002	9,860,789,517.00
R209	On	31/03/2036	Spot Bond			8.49500	77.82767	8.43500	78.27328			23,499,200,305,000.00	766,239,000	9,477,237,000.00
R210	On	31/03/2028	Spot Bond			1.60000	157.92059	1.58500	158.15580			478,464,678,400.00	299,040,424	327,760,000.00
R211	On	31/01/2017	Spot Bond			0.26000	123.46283	0.28000	123.32159			14,302,561,000.00	55,009,850	1,218,575,000.00
R212	On	31/01/2022	Spot Bond			1.08000	129.07981	1.15000	128.28697			151,813,474,560.00	140,568,032	1,068,028,000.00
R213	On	28/02/2031	Spot Bond			8.29500	89.03070	8.23000	89.52605			14,287,001,085,000.00	722,363,000	3,545,175,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.30654	77.73332	9.25603			33,791,451,537,200.00	434,710,000	6,761,000,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	73.08644	98.10852	72.65823			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	50.29360	95.74929	49.96855			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.76558	93.40448	34.54545			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			91.01110	24.43863	91.01110	24.28718			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.79674	87.49080	17.69002			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.88474	85.50505	12.80895			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.47254	83.47163	9.41794			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.09996	81.26980	7.05994			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	87.39189	99.35642	86.77262			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	60.13626	96.68315	59.74875			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.30649	94.26296	41.04583			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.81970	91.92899	28.64157			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.38323	89.76971	20.25971			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.95994	86.42385	14.87212			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.90902	84.45562	10.84621			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.10524	82.31050	8.05957			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.15166	79.97373	6.11783			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.09332	75.56089	5.06663			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.04590	73.15412	4.02527			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.38931	69.91580	3.37269			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.76207	67.83418	2.74887			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			65.82731	2.27933	65.82731	2.26872			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.90821	63.84766	1.89957			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.80089	60.09257	1.79315			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.55694	58.22853	1.55043			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.45662	55.42223	1.45079			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.28934	53.71567	1.28432			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.15170	52.07678	1.14734			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.03762	50.50256	1.03379			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93835	49.04085	0.93498			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85454	47.63992	0.85155			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.31917	40.84619	1.31515			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.25559	39.49703	1.25189			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.20196	38.20719	1.19852			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15675	36.97373	1.15353			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11872	35.79392	1.11570			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08686	34.66514	1.08402			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06034	33.58493	1.05765			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03846	32.55096	1.03589			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.64880	43.51892	100.64880	43.19810			0.00	0	0.00
RCSB02	On	15/07/2013			99.92574	56.57875	99.92574	56.16882			0.00	0	0.00
RCSB03	On	15/07/2016			99.90770	12.41560	99.90770	12.32565			0.00	0	0.00
RCSB04	On	25/05/2015			100.96576	17.79950	100.96576	17.63191			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	1.77279	100.00000	1.74951			0.00	0	0.00
RCSC08	On	08/03/2013			100.56581	91.30159	100.56581	90.62687			0.00	0	1,000,000.00
RCSC09	On	06/06/2013			100.63344	60.34209	100.63344	59.76939			0.00	0	0.00
RCSC10	On	06/06/2013			100.61948	60.34606	100.61948	59.77339			0.00	0	0.00
RCSC11	On	06/09/2013			100.62865	56.11609	100.62865	55.36716			0.00	0	0.00
RDFB01	On	30/03/2015			100.22952	20.35257	100.22952	20.20309			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	73.36429	100.00000	73.07809			0.00	0	0.00
RDFC05	On	06/12/2012			100.48281	90.52951	100.48281	89.85767			0.00	0	0.00
RES06	On	18/10/2014			101.67229	26.37271	101.67229	26.17865			0.00	0	0.00
RES07	On	14/02/2013			5.87500	104.06596	5.87500	104.01659			0.00	0	0.00
RES11	On	14/11/2012			100.84394	98.30966	100.84394	97.53546			0.00	0	0.00
RES12	On	20/08/2015			100.93776	19.81939	100.93776	19.55708			0.00	0	0.00
RES13	On	09/01/2013			100.29264	83.48378	100.29264	82.91319			0.00	0	0.00
RES14	On	04/10/2013			100.11180	42.65388	100.11180	41.69984			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.68733	29.74347	100.68733	29.52414			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	93.94895	101.03586	93.23589			0.00	0	0.00
RP002	On	28/02/2013			101.10798	94.09271	101.10798	93.37811			0.00	0	0.00
RP004	On	25/11/2014			102.70350	25.33067	102.70350	25.14260			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.19768	100.28309	13.11924			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.26268	102.22019	11.17940			0.00	0	0.00
RP007	On	30/04/2016			101.97649	13.56315	101.97649	13.46309			0.00	0	0.00
RP008	On	30/04/2016			101.97649	13.56315	101.97649	13.46309			0.00	0	0.00
RP009	On	16/07/2013			99.90414	51.40431	99.90414	50.72966			0.00	0	0.00
RP010	On	23/08/2013			100.99069	64.91690	100.99069	64.05734			0.00	0	0.00
RP011	On	12/09/2013			100.58819	59.64791	100.58819	58.85210			0.00	0	0.00
RP012	On	10/10/2013			100.00000	40.79663	100.00000	39.88486			0.00	0	0.00
RP013	On	27/09/2016			100.38461	4.45591	100.38461	4.39656			0.00	0	0.00
RP014	On	27/09/2019			100.43152	0.38737	100.43152	0.38221			0.00	0	0.00
RPG01	On	28/02/2014			100.88031	43.60074	100.88031	43.27866			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	38.09393	100.00000	37.86812			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	23.59266	101.00223	23.42008			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	101.40391	5.25000	101.36108			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.68218	100.00000	0.67718			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.71128	100.00000	3.68438			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.33606	109.50878	9.26911			0.00	0	6,120,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.03597	105.69036	7.98848			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	95.87568	100.82812	95.13054			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.85428	117.11129	15.73557			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.84478	100.96377	10.76547			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.65729	109.76738	13.55969		16,465,107,000,000.00	150,000,000	21,000,000.00	
SBK15	On	23/01/2022	Spot Bond			101.55586	7.09202	101.55586	7.03989			0.00	0	14,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.96874	100.47716	7.91008			0.00	0	9,000,000.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.18328	101.44951	6.12418			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	11.16917	100.00000	10.91954		13,668,600,000,000.00	136,686,000	2,500,000,000.00	
SBK19	On	24/10/2019	Spot Bond			100.00000	11.21528	100.00000	10.96462			0.00	0	500,000,000.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.27497	110.28697	22.11604			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	71.69491	101.21158	71.28649			0.00	0	2,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			101.86258	9.64298	101.86258	9.57777			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	33.47027	127.67688	33.18862			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	37.32581	159.66556	36.96451			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	61.84458	152.98792	61.37437			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.94965	117.95662	18.80460			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.86773	118.36117	18.72291			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.82686	118.56412	18.68215			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	65.57899	143.82678	65.08440			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.37039	103.68838	10.29884			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.91159	118.14423	18.76664			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.89111	118.24540	18.74623			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	54.64442	211.65251	54.14532			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	72.66530	100.00000	72.24689			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.60842	100.42831	8.54509			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.81404	99.21990	30.58976			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.92517	100.36654	29.70513			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.78670	100.15186	10.70838			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	58.41844	100.16711	57.99427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	45.12467	100.00000	44.79751			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.45403	107.02647	10.38003			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.73484	101.09831	44.40734			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.33188	101.18390	11.24885		809,471,200,000.00	8,000,000	4,000,000.00	
SBS16	On	22/09/2018	Spot Bond			100.29283	7.77618	100.29283	7.71904			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.02346	100.00000	1.01668			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.02680	100.30374	7.96780			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.41711	112.35030	12.32669			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.83101	107.31305	13.73449			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.88330	101.14300	7.80897			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.73552	100.81390	21.57679			0.00	0	1,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.58760	100.85958	8.50682			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.17154	100.88565	8.11182			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.40095	107.86744	9.35398			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.57617	100.17939	11.49979			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.20256	102.91713	12.12025			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	74.53090	102.48454	74.09002			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.79525	118.34171	15.67600			0.00	0	4,240,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			120.99445	64.80627	120.99445	64.28819			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.03031	265.12288	3.97494			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.44153	119.59470	4.40771			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.19613	112.58000	10.11311			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	90.26825	100.00000	89.66780			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.50835	100.00000	2.48996			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21516	82.63494	0.21378			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.30668	6.50000	100.27125			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.46599	100.49004	10.38894			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	58.61495	100.22255	58.18447			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.37315	100.24006	16.25289			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.88742	100.37865	9.81470			0.00	0	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.25010	104.63904	10.19994			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	57.35437	104.53403	56.96253			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.72450	110.17225	13.62666			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	63.98257	104.99511	63.54148			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.47588	102.86503	10.40407			0.00	0	18,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.26989	101.14731	30.04819			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.38839	100.91285	11.30515			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.70276	101.15213	16.58042			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.19491	100.91985	9.12770			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.33382	110.58806	15.22358			0.00	0	6,030,000.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.54953	99.95086	19.36708			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.45935	100.74418	10.38218			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.05544	100.29998	9.98155			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.09429	101.49647	9.00827			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.20417	89.26946	8.15441			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.23705	88.92846	8.18726			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.42623	107.77651	23.30865			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.64974	97.48656	9.58747			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.74698	100.44496	10.64514			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.25565	104.60347	10.18438			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.62337	119.58561	18.47925			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.78103	101.19280	2.74760			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.40506			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	81.47321	100.00000	80.93126			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.80772	100.00000	51.46356			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.69274	100.00000	51.34935			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925 On	23/08/2013	Spot Bond			100.00000	51.57802	100.00000	51.23539			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.74881	100.00000	55.37847			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	98.12486	99.64354	97.34259			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	96.07043	99.53077	95.32128			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	95.82001	99.51589	95.07486			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	95.32322	99.48756	94.58595			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	95.32321	99.48776	94.58594			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	94.34584	99.42961	93.62398			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	94.34576	99.43109	93.62389			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	95.29576	100.10042	94.55442			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	93.86497	99.40185	93.15062			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	93.62902	99.34562	92.91864			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	92.68524	99.33096	91.98915			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	88.05448	99.03221	87.42786			0.00	0	0.00
SYN949 On	29/11/2012	Spot Bond			99.30851	92.22164	99.30851	91.53263			0.00	0	0.00
SYN950 On	15/01/2013	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN951 On	21/01/2013	Spot Bond			100.00000	81.29176	100.00000	80.75221			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN952	On	22/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.43970	117.60842	17.30725			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.18988	104.75139	9.12630			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.84682	100.00000	35.61062			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.61894	102.75446	37.36130			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	81.33562	98.53867	80.80333			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	78.78081	98.31078	78.28249			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	88.89658	99.10758	88.25747			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	73.28817	97.81910	72.85887			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66667	100.00000	80.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	97.95233	100.94335	97.18017			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	84.28183	99.98492	83.71498			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	83.16938	99.89383	82.61785			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	13.76670	101.19250	15.64902			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.64329	107.95127	13.54762			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	92.03232	100.57712	91.34537			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.83353	100.87887	42.57759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On	14/11/2013	Spot Bond			100.92142	44.80241	100.92142	44.38075			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.57510	101.62026	7.50338			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.80789	101.66672	7.73394			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.66786	102.00557	9.60312			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.30779	101.76658	8.22903			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.37457	101.98019	9.28554			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.74146	102.86169	13.61000			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	9.86223	101.66078	9.78967			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	5.89729	101.48088	5.85397			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			101.58542	6.34649	101.58542	6.29983			0.00	0	720,000.00
THE8A3	On	18/04/2036	Spot Bond			105.94334	6.38297	105.94334	6.33425			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			101.79445	7.24220	101.79445	7.18886			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			101.88733	7.63915	101.88733	7.58284			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			102.87096	11.80390	102.87096	11.71613			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			101.59334	9.58939	101.59334	9.51887			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			101.62589	11.56830	101.62589	11.48322			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			101.64915	9.81521	101.64915	9.74300			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			101.62589	6.49568	101.62589	6.44790			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			101.64915	6.59530	101.64915	6.54678			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			101.66078	6.64510	101.66078	6.59621			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	9.66469	101.61194	9.59362			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	9.81521	101.64915	9.74300			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.33194	101.77704	10.25584			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.14246	101.77704	7.08986			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.33194	101.77704	10.25584			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.08156	101.96303	10.99981			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.13387	102.00952	8.07385			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.03477	101.95141	10.95338			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.74894	102.88090	14.63927			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.05587	102.93896	11.96619			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.88711	102.91574	14.77638			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.62285	100.16956	39.33515			0.00	0	1,000,000.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.51967	115.34604	25.28025			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.35871	98.42479	10.30069			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.31272	113.10271	13.21580		4,524,108,400,000.00	40,000,000	1,002,000,000.00	
TN20	On	17/09/2020	Spot Bond			114.87864	10.22606	114.87864	10.14942		919,029,120,000.00	8,000,000	304,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			120.75839	14.05463	120.75839	13.94680			48,303,356,000.00	400,000	109,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.60577	105.49834	10.53276			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.62329	103.04013	12.53805			0.00	0	16,700,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.75638	100.87844	8.63253			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.96124	100.89915	8.83446			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.22064	100.92536	9.09016			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.24793	100.92812	9.11706			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.52977	101.05768	10.38061			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.87577	101.32571	17.62201			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	20.54658	100.00000	20.05573			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.64090	100.00000	10.38670			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.11852	100.00000	8.90068			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.94648	10.00000	99.86623			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.94781	9.75000	99.86957			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.94850	100.00000	9.87172			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.78421	100.00000	56.46162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	74.35536	97.58601	73.91454			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	70.84633	96.66726	70.45359			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	92.22713	99.23248	91.53857			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	84.85341	98.71758	84.27320			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	63.32599	99.76004	62.96686			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	78.61305	98.31631	78.11681			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.79131	114.88602	10.71043			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	98.73692	104.60170	97.94690			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.32412	99.85679	38.04662			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.75621	99.84614	12.66386			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.57671	100.02475	21.42025			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.99464	107.51485	11.90941			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.06968	100.00000	98.28134			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.85190	100.00000	45.51947			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.10019	100.00000	98.31158			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.17607	100.00000	45.82613			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	99.20998	100.00000	98.42050			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.34524	100.00000	46.00924			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	15.55823	101.12514	17.17536			0.00	0	1,000,000.00
VKE02	On	08/05/2016	Spot Bond			101.16690	9.76188	101.16690	11.49991			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.27777	101.16870	9.04199			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	79.20200	100.00000	78.71709			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	92.36130	100.62384	91.66113			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.90214	142.66000	7.84478			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.57040	125.92352	17.43105			0.00	0	68,260,170.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.80396	235.74310	5.72894			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.20124	110.71509	21.04950			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.14866	112.63018	13.05325		5,631,509,000,000.00	50,000,000	55,000,000.00	
WSP3	On	28/05/2019	Spot Bond			114.13989	11.74768	114.13989	11.66152			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.72531	112.54320	11.64028			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.68217	112.28516	11.59761			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.94862	95.75673	51.61286			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.09266	94.53097	42.82009			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.70001	86.34739	14.61424			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.80007	92.99863	33.58799			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			91.84060	28.27881	91.84060	28.10511			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.14519	85.12782	12.07441			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.20382	90.00797	21.07575			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.67483	86.33473	14.58923			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.05730	64.79116	2.04775			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.97774	100.00000	6.93810			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02810	100.00000	0.02794			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.97774	100.00000	6.93810			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.69626	100.00000	18.59005			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.12721	100.00000	19.01855			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.93125	100.00000	17.82938			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.93125	100.00000	17.82938			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.00270	100.00000	16.90611			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.00270	100.00000	16.90611			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.09164	100.00000	16.00023			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.09164	100.00000	16.00023			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.14289	100.00000	15.05686			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.14289	100.00000	15.05686			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	14.27716	100.00000	14.19605			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.27716	100.00000	14.19605			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.43539	100.00000	13.35906			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.43539	100.00000	13.35906			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.71548	100.00000	12.64324			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.03539	100.00000	11.96721			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.99974	100.00000	8.94861			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.50135	100.00000	8.45305			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.00011	100.00000	7.95467			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.00011	100.00000	7.95467			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.57144	100.00000	7.52843			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.15215	100.00000	7.11152			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.73046	100.00000	6.69223			0.00	0	0.00
Total for j-Bonds :											812,062,337,374,810.00	,489,197,972	111,166,860,633.00	
Grand Total:											12,064,862,446,700.00	189,249,555	11,168,382,397.00	