



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/10/2012

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			8.75200	8.75200	8.70760	8.70760		14.98	118,414,560.00	13,530	317,140.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			910.98950	0.91099	954.643	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			3.38950	0.00339	2.643	15.22	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			764.64690	0.76465	807.042	14.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			7.04690	0.00705	5.042	14.44	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			716.76700	0.71677	758.594	14.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			9.16700	0.00917	6.594	14.32	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			489.43570	0.48944	525.980	13.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			31.83570	0.03184	23.980	13.95	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			409.62180	0.40962	442.417	14.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			52.02180	0.05202	40.417	14.16	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			669.43100	0.66943	710.563	14.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			11.83100	0.01183	8.563	14.20	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			622.74810	0.62275	663.041	14.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			15.14810	0.01515	11.041	14.09	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			194.38960	0.19439	211.017	14.88	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			186.78960	0.18679	159.017	14.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			448.63920	0.44864	483.401	14.06	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			41.03920	0.04104	31.401	14.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			432.81080	0.43281	466.806	14.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			45.21080	0.04521	34.806	14.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			149.33300	0.14933	159.271	15.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			261.73300	0.26173	227.271	15.38	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			304.47990	0.30448	330.563	14.47	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			96.87990	0.09688	78.563	14.47	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			245.07390	0.24507	266.372	14.67	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			137.47390	0.13747	114.372	14.67	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			98.12470	0.09812	103.093	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			400.52470	0.40052	361.093	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			174.24240	0.17424	186.650	14.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			216.64240	0.21664	184.650	14.98	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			156.07630	0.15608	166.683	15.27	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			248.47630	0.24848	214.683	15.27	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			61.36590	0.06137	62.828	17.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			583.76590	0.58377	540.828	17.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			125.10770	0.12511	132.658	15.84	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			317.50770	0.31751	280.658	15.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			100.30860	0.10031	105.481	16.41	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			392.70860	0.39271	353.481	16.41	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			8.08890	0.00809	7.499	24.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,700.48890	1.70049	1,655.499	24.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			80.57680	0.08058	83.954	16.98	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			472.97680	0.47298	431.954	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			65.22840	0.06523	66.993	17.55	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			557.62840	0.55763	514.993	17.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			2.84300	0.00284	2.539	27.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,395.24300	2.39524	2,350.539	27.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			58.93700	0.05894	60.215	17.86	0.00	0	9,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			601.33700	0.60134	558.215	17.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			36.40750	0.03641	36.232	19.45	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			828.80750	0.82881	784.232	19.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.86850	8.86850	8.82280	8.82280		16.13	10,863,912.50	1,225	40,339.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			388.60210	0.38860	406.293	15.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			315.80210	0.31580	287.793	15.80	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			347.63660	0.34764	362.326	16.13	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			374.83660	0.37484	343.826	16.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			295.36440	0.29536	307.077	16.73	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			472.56440	0.47256	438.577	16.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			265.37730	0.26538	275.375	17.13	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			542.57730	0.54258	506.874	17.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			204.77970	0.20478	211.273	18.12	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			731.97970	0.73198	692.773	18.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			168.25260	0.16825	172.786	18.94	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			895.45260	0.89545	854.286	18.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			111.66990	0.11167	113.622	20.73	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,288.86990	1.28887	1,245.122	20.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			94.56720	0.09457	95.816	21.52	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,471.76720	1.47177	1,427.316	21.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			72.53380	0.07253	72.981	22.89	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,799.73380	1.79973	1,754.481	22.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			795.51200	0.79551	831.742	14.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			72.71200	0.07271	63.242	14.58	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			514.23360	0.51423	538.450	14.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			191.43360	0.19143	169.950	14.97	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			57.97650	0.05798	58.195	23.95	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,085.17650	2.08518	2,039.695	23.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			878.28670	0.87829	916.277	14.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			55.48670	0.05549	47.777	14.56	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			8.97120	8.97120	8.92550	8.92550		16.90	9,455,644.80	1,054	13,420.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			548.86820	0.54887	566.882	16.03	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			373.36820	0.37337	345.682	16.03	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			544.50730	0.54451	562.322	16.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			379.00730	0.37901	351.122	16.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			553.26790	0.55327	571.479	16.00	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			367.76790	0.36777	340.279	16.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.15130	9.15130	9.10440	9.10440		17.75	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			506.23150	0.50623	518.494	19.06	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,091.83150	1.09183	1,057.194	19.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			386.52300	0.38652	394.162	20.46	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,552.12300	1.55212	1,512.862	20.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,279.49750	1.27950	1,317.583	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			175.09750	0.17510	166.283	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			823.17000	0.82317	846.401	16.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			468.77000	0.46877	445.101	16.55	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			721.84520	0.72185	741.221	17.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			617.44520	0.61745	589.921	17.30	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.31580	9.31580	9.25930	9.25930		18.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,579.64290	1.57964	1,626.421	16.03	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			320.34290	0.32034	310.621	16.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.01320	10.01320	9.91500	9.91500		19.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.75200	8.75200	8.70760	8.70760		14.98	218,800.00	25	1,381.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			44,782.57920	0.44783	48,179.213	13.82	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			4,022.57920	0.04023	2,979.213	13.82	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,027.77410	0.25028	27,142.319	14.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			13,267.77410	0.13268	10,942.319	14.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			15,607.63400	0.15608	16,668.281	15.27	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			24,847.63400	0.24848	21,468.281	15.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.86850	8.86850	8.82280	8.82280		16.13	44,342.50	5	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			41,585.89000	0.41586	43,503.077	15.60	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			28,305.89000	0.28306	25,653.077	15.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.97120	8.97120	8.92550	8.92550		16.90	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			54,450.73010	0.54451	56,232.151	16.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			37,900.73010	0.37901	35,112.151	16.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			55,326.79340	0.55327	57,147.907	16.00	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			36,776.79340	0.36777	34,027.907	16.00	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			54,886.81590	0.54887	56,688.155	16.03	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			37,336.81590	0.37337	34,568.155	16.03	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.03890	14.03890	14.01160	14.01160		12.80	16,004,346.00	1,140	14,291.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,764.15370	1.76415	1,790.924	16.00	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			2.55370	0.00255	2.024	16.00	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			686.72540	0.68673	704.699	11.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			45.12540	0.04513	35.799	11.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			544.44770	0.54445	558.041	12.17	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			82.84770	0.08285	69.141	12.17	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			439.45140	0.43945	449.269	12.38	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			127.85140	0.12785	110.369	12.38	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			294.95060	0.29495	299.145	12.73	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			233.35060	0.23335	210.245	12.73	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			195.30710	0.19531	195.815	13.44	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			383.70710	0.38371	356.916	13.44	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.22170	14.22170	14.19240	14.19240		13.99	0.00	0	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Call			630.35710	0.63036	645.990	13.47	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Put			337.95710	0.33796	324.290	13.47	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			416.93030	0.41693	426.994	14.46	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			624.53030	0.62453	605.294	14.46	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			848.84730	0.84885	869.073	12.82	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			186.44730	0.18645	177.373	12.82	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			742.03230	0.74203	760.163	13.12	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			249.63230	0.24963	238.463	13.12	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.38250	14.38250	14.35290	14.35290		14.77	0.00	0	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			909.94820	0.90995	934.311	13.63	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			367.04820	0.36705	361.811	13.63	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			510.41350	0.51041	526.242	15.57	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			957.51350	0.95751	943.742	15.57	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			920.79850	0.92080	945.314	13.59	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			357.89850	0.35790	352.814	13.59	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			915.36010	0.91536	939.799	13.61	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			362.46010	0.36246	357.299	13.61	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			388.99220	0.38899	400.760	16.57	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			1,336.09220	1.33609	1,318.260	16.57	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			641.62560	0.64163	660.981	14.77	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			688.72560	0.68873	678.481	14.77	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			555.60490	0.55560	572.726	15.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			852.70490	0.85270	840.226	15.27	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,390.60460	2.39060	2,420.901	14.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			37.70460	0.03770	38.401	14.65	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,472.30980	1.47231	1,501.913	12.95	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			119.40980	0.11941	119.413	12.95	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10980	0.10980	0.10940	0.10940		16.50	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			248.74920	0.00249	246.913	16.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			308.74920	0.00309	266.913	16.50	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11140	0.11140	0.11100	0.11100		17.63	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			550.46210	0.00550	555.254	17.63	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			450.46210	0.00450	415.254	17.63	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,111.57040	0.02112	2,148.958	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			11.57040	0.00012	8.958	17.19	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,201.01620	0.01201	1,227.356	16.95	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			101.01620	0.00101	87.355	16.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.29910	11.29910	11.26370	11.26370		12.66	0.00	0	73,548.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,765.13310	1.76513	1,799.436	16.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.43310	0.00143	0.336	16.85	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,416.86280	1.41686	1,450.470	15.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			3.16280	0.00316	1.370	15.77	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			406.39250	0.40639	412.900	12.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			92.69250	0.09269	63.800	12.02	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			136.70720	0.13671	129.623	13.34	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			373.00720	0.37301	330.523	13.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			878.46120	0.87846	907.956	13.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			14.76120	0.01476	8.856	13.51	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			503.37010	0.50337	515.053	11.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			59.67010	0.05967	35.953	11.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			974.37710	0.97438	1,005.734	14.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			10.67710	0.01068	6.634	14.04	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			371.99930	0.37200	376.805	12.11	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			108.29930	0.10830	77.705	12.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			308.42290	0.30842	310.450	12.29	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			144.72290	0.14472	111.350	12.29	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.46080	11.46080	11.42390	11.42390		13.82	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			640.19020	0.64019	652.399	12.79	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			186.29020	0.18629	161.599	12.79	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			127.95590	0.12796	122.013	17.09	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,344.05590	1.34406	1,301.213	17.09	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.60440	11.60440	11.56680	11.56680		14.35	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			681.77930	0.68178	691.106	13.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			354.97930	0.35498	326.706	13.54	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			676.72660	0.67673	685.931	13.56	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			359.92660	0.35993	331.532	13.56	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			671.70910	0.67171	680.798	13.59	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			364.90910	0.36491	336.398	13.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.85690	11.85690	11.81830	11.81830		14.92	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,033.45830	1.03346	1,043.277	13.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			415.15830	0.41516	386.377	13.63	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.39441	111.39441	111.39550	111.39550			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,405.50000	11.40550	11,404.410		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			11,395.50000	11.39550	11,394.410		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			11,385.50000	11.38550	11,384.410		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future			111.96970	111.96970	111.97066	111.97066			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			980.66000	0.98066	979.700		0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Call			970.66000	0.97066	969.700		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Call			960.66000	0.96066	959.700		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.31720	108.31720	108.31615	108.31615			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,326.15000	9.32615	9,327.200		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			9,316.15000	9.31615	9,317.200		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			9,306.15000	9.30615	9,307.200		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	07/02/2013	Bond Future			108.72020	108.72020	108.71895	108.71895			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,728.95000	2.72895	2,730.200		0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Call			2,718.95000	2.71895	2,720.200		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Call			2,708.95000	2.70895	2,710.200		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			113.55506	113.55506	113.55363	113.55363			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,563.63000	9.56363	9,565.060		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			9,553.63000	9.55363	9,555.060		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			9,543.63000	9.54363	9,545.060		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future			113.90581	113.90581	113.90410	113.90410			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			914.10000	0.91410	915.810		0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Call			904.10000	0.90410	905.810		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	Call			894.10000	0.89410	895.810		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			473.13500	473.13500	473.21400	473.21400			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			479.92900	479.92900	480.00800	480.00800			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			485.99300	485.99300	486.07400	486.07400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.76600	419.76600	419.71000	419.71000		2,186,980,860.00		521	115.00
ALBI	On	07/02/2013	Index Future			425.79400	425.79400	425.73600	425.73600		2,218,386,740.00		521	896.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/05/2013	Index Future			431.17400	431.17400	431.11700	431.11700			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.02230	9.02230	8.98790	8.98790		11.62	18,044.60	2	10,529.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			543.00890	0.54301	572.718	11.94	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			15.10890	0.01511	10.418	11.94	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.07670	9.07670	9.04130	9.04130		12.33	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			608.78260	0.60878	635.725	11.96	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			77.48260	0.07748	69.025	11.96	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.12320	9.12320	9.08770	9.08770			0.00	0	12.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			347.70000	0.34770	383.200		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			337.70000	0.33770	373.200		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			327.70000	0.32770	363.200		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.17190	9.17190	9.13710	9.13710		13.25	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			573.86030	0.57386	588.949	12.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			326.76030	0.32676	307.049	12.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			568.82970	0.56883	583.725	12.84	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			331.72970	0.33173	311.825	12.84	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			563.83510	0.56384	578.541	12.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			336.73510	0.33674	316.641	12.85	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.50630	9.50630	9.41180	9.41180		14.33	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.74090	8.74090	8.71940	8.71940		15.93	0.00	0	82.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			426.95120	0.42695	445.067	15.59	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			57.55120	0.05755	54.167	15.59	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.83820	8.83820	8.81540	8.81540		13.95	0.00	0	25.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Call			379.73140	0.37973	395.158	13.77	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Put			224.33140	0.22433	216.958	13.77	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			390.54900	0.39055	406.282	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			215.14900	0.21515	208.082	13.75	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			385.11230	0.38511	400.693	13.76	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			219.71230	0.21971	212.493	13.76	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.21060	0.21060	0.18940	0.18940			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.20410	0.20410	0.19270	0.19270			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00560	0.00560	0.00780	0.00780			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00750	0.00750	0.00950	0.00950			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.24640	0.24640	0.23200	0.23200			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00330	0.00330	0.00530	0.00530			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			0.20960	0.20960	0.20050	0.20050			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.25390	0.25390	0.24150	0.24150			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.00330	0.00330	0.00530	0.00530			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.13580	0.13580	0.12900	0.12900			0.00	0	32,250.00
CF CAN On	14/12/2012	Can-Do Future			0.27950	0.27950	0.25680	0.25680			0.00	0	13,800.00
CF CAN On	14/12/2012	Can-Do Future			0.05760	0.05760	0.05250	0.05250			0.00	0	52,750.00
CF CAN On	20/12/2012	Can-Do Future			6,313.99000	6,313.99000	6,069.49000	6,069.49000			0.00	0	10.00
CF CAN On	20/12/2012	Can-Do Future			7,938.06000	7,938.06000	7,286.66000	7,286.66000			0.00	0	10.00
CF CAN On	21/11/2012	Can-Do Future			3,556.20000	3,556.20000	3,844.09000	3,844.09000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	20/12/2012			4,309.50000	4,309.50000	4,425.25000	4,425.25000			0.00	0	10.00
Can-Do		Future											
CHF / R	On	14/12/2012			9.34840	9.34840	9.31570	9.31570		16.19	0.00	0	25.00
Foreign Exchange		Future											
CHF / R	On	14/12/2012	9.04	Call			340.02250	0.34002	358.409	12.20	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	14/12/2012	9.04	Put			64.32250	0.06432	50.009	12.20	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013			9.48850	9.48850	9.45420	9.45420		14.95	0.00	0	100.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.14	Call			504.20960	0.50421	522.951	13.86	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.14	Put			190.00960	0.19001	174.451	13.86	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.15	Call			498.52230	0.49852	517.082	13.89	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.15	Put			194.32230	0.19432	178.582	13.89	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.16	Call			492.88910	0.49289	511.267	13.92	0.00	0	0.00
Foreign Exchange		Future											
CHF / R	On	18/03/2013	9.16	Put			198.68910	0.19869	182.767	13.92	0.00	0	0.00
Foreign Exchange		Future											
DABE	On	02/11/2012			8.69910	8.69910	8.65580	8.65580		15.63	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.60	Call			101.16180	0.10116	122.819	16.85	0.00	0	10,000.00
Any day expiry													
DABE	On	02/11/2012	8.60	Put			45.36180	0.04536	23.719	16.85	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.70	Call			51.76250	0.05176	56.334	15.63	0.00	0	10,000.00
Any day expiry													
DABE	On	02/11/2012	8.70	Put			95.96250	0.09596	57.234	15.63	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.75	Call			37.09170	0.03709	37.088	16.22	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.75	Put			131.29170	0.13129	87.988	16.22	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.43	Call			235.84710	0.23585	273.171	18.92	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.43	Put			10.04710	0.01005	4.071	18.92	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.44	Call			226.89110	0.22689	263.647	18.80	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.44	Put			11.09110	0.01109	4.546	18.80	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.45	Call			218.02910	0.21803	254.174	18.68	0.00	0	0.00
Any day expiry													
DABE	On	02/11/2012	8.45	Put			12.22910	0.01223	5.074	18.68	0.00	0	0.00
Any day expiry													
DABG	On	07/11/2012			8.70520	8.70520	8.66190	8.66190		14.77	0.00	0	0.00
Any day expiry													
DABG	On	07/11/2012	8.49	Call			201.67580	0.20168	232.167	15.64	0.00	0	0.00
Any day expiry													
DABG	On	07/11/2012	8.49	Put			29.77580	0.02978	16.967	15.64	0.00	0	0.00
Any day expiry													
DABG	On	07/11/2012	8.50	Call			193.93450	0.19393	223.656	15.60	0.00	0	0.00
Any day expiry													

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.50	Put			32.03450	0.03203	18.456	15.60	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			186.32560	0.18633	215.253	15.56	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			34.42560	0.03443	20.053	15.56	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			75.26110	0.07526	83.150	14.77	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			113.36110	0.11336	77.950	14.77	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.72390	8.72390	8.68020	8.68020		14.55	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Call			138.58690	0.13859	152.430	14.53	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Put			138.38690	0.13839	108.530	14.53	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Call			110.73880	0.11074	120.555	14.90	0.00	10,000	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Put			180.53880	0.18054	146.655	14.90	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		9.00	Call			50.04900	0.05005	51.427	16.66	0.00	20,000	20,000.00
DABM UOn	22/11/2012	Any day expiry		9.00	Put			369.84900	0.36985	327.527	16.66	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry				8.99750	8.99750	8.96370	8.96370		11.99	0.00	3,000	2,000.00
DABN AOn	31/10/2012	Any day expiry		8.95	Call			0.00000	0.00000	63.390	13.05	0.00	3,000	3,000.00
DABN AOn	31/10/2012	Any day expiry		8.95	Put			0.00000	0.00000	15.890	13.05	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Call			37.09170	0.03709	36.286	12.20	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Put			63.39170	0.06339	28.786	12.20	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Call			33.76500	0.03377	30.618	11.99	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Put			70.06500	0.07006	33.118	11.99	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Call			30.71470	0.03071	26.621	12.22	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Put			77.01470	0.07701	39.121	12.22	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Call			15.65190	0.01565	9.471	13.85	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Put			131.95190	0.13195	91.971	13.85	0.00	0	4,500.00
DAUS	On	31/10/2012	Any day expiry			8.69790	8.69790	8.65340	8.65340		15.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,253.40340	1.25340	1,297.900	28.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00340	0.00000	0.000	28.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			933.40360	0.93340	977.900	34.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.00360	0.00000	0.000	34.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.85	Call			803.40640	0.80341	847.904	36.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.00640	0.00001	0.004	36.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			404.14510	0.40415	447.928	22.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			0.74510	0.00075	0.028	22.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			158.42390	0.15842	190.702	18.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			15.02390	0.01502	2.802	18.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			33.56230	0.03356	31.308	16.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			100.16230	0.10016	53.408	16.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			2.59620	0.00260	0.787	22.63	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			369.19620	0.36920	322.887	22.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			653.43690	0.65344	697.907	31.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.03690	0.00004	0.007	31.29	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.73390	8.73390	8.68990	8.68990		14.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			146.51290	0.14651	159.035	14.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			176.61290	0.17661	145.135	14.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			65.03320	0.06503	67.666	16.66	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			395.13320	0.39513	353.766	16.66	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			841.96050	0.84196	885.587	16.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			2.06050	0.00206	1.687	16.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			694.83690	0.69484	737.559	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			4.93690	0.00494	3.659	15.21	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			258.89830	0.25890	283.938	14.28	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			78.99830	0.07900	60.038	14.28	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			971.00940	0.97101	1,014.756	16.77	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			1.10940	0.00111	0.856	16.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.76880	8.76880	8.72410	8.72410		14.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			216.99240	0.21699	232.626	14.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			212.89240	0.21289	183.826	14.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			121.98770	0.12199	128.098	16.30	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			417.88770	0.41789	379.298	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	7.85	Call			880.81730	0.88082	924.191	14.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			6.71730	0.00672	5.390	14.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			738.02450	0.73802	779.329	14.09	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			13.92450	0.01392	10.529	14.09	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			328.22860	0.32823	352.961	14.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			114.12860	0.11413	94.161	14.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,008.42960	1.00843	1,052.251	15.24	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			4.32960	0.00433	3.451	15.24	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.81170	8.81170	8.76600	8.76600		17.60	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			352.72980	0.35273	373.517	14.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			196.72980	0.19673	171.817	14.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			347.53410	0.34753	367.990	14.96	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			201.53410	0.20153	176.290	14.96	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			298.98560	0.29899	316.245	15.26	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			252.98560	0.25299	224.545	15.26	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			795.99740	0.79600	836.438	14.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			29.99740	0.03000	24.738	14.28	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			357.99060	0.35799	379.111	14.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			191.99060	0.19199	167.411	14.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			194.16380	0.19416	202.560	16.53	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			448.16380	0.44816	410.860	16.53	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			933.91820	0.93392	976.342	14.53	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			17.91820	0.01792	14.642	14.53	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.84490	8.84490	8.79920	8.79920		16.01	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			361.35580	0.36136	379.334	15.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			282.15580	0.28216	254.434	15.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			250.90610	0.25091	261.215	16.73	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			471.70610	0.47171	436.316	16.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			414.44540	0.41445	435.475	15.22	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			225.24540	0.22525	200.575	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.62	Call			409.34700	0.40935	430.090	15.25	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			230.14700	0.23015	205.190	15.25	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			978.16440	0.97816	1,019.997	14.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			28.96440	0.02896	25.097	14.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			844.48150	0.84448	883.134	14.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			45.28150	0.04528	38.234	14.46	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			419.60150	0.41960	440.918	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			220.40150	0.22040	196.018	15.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.87790	8.87790	8.83230	8.83230		16.17	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			297.60290	0.29760	309.030	16.91	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			505.30290	0.50530	471.129	16.91	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			294.55180	0.29455	305.798	16.95	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			512.25180	0.51225	477.898	16.95	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			291.53630	0.29154	302.606	16.99	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			519.23630	0.51924	484.706	16.99	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			891.09530	0.89110	929.356	14.58	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			58.79530	0.05880	51.456	14.58	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			303.81570	0.30382	315.605	16.83	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			491.51570	0.49152	457.705	16.83	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.91440	8.91440	8.86890	8.86890		16.44	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			349.58720	0.34959	361.821	16.99	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			530.68720	0.53069	497.421	16.99	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			346.42150	0.34642	358.497	17.03	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			537.52150	0.53752	504.097	17.03	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			941.83040	0.94183	978.515	14.59	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			72.93040	0.07293	64.115	14.59	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			359.28500	0.35928	372.006	16.88	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			510.38500	0.51038	477.606	16.88	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			352.78410	0.35278	365.180	16.96	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			523.88410	0.52388	490.780	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future			109.43984	109.43984	109.43829	109.43829			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,448.29000	3.44829	3,449.840		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			3,438.29000	3.43829	3,439.840		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			3,428.29000	3.42829	3,429.840		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future			113.03000	113.03000	113.03000	113.03000			0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Call			20.00000	0.02000	20.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Call			40.00000	0.04000	40.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Call			30.00000	0.03000	30.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.18043	85.57104	9.18169	85.56085			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			147.96000	0.14796	158.150		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.29447	86.76378	9.29488	86.76053			0.00	0	303.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			6,335.40000	6.33540	6,332.150		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			6,246.71000	6.24671	6,243.460		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			6,158.15000	6.15815	6,154.900		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.49600	420.49600	420.43200	420.43200			0.00	0	206.00
GOVI	On	01/11/2012	GOVI	403.96	Call			164,720.00000	16.47200	165,360.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			426.53400	426.53400	426.46800	426.46800			0.00	0	277.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			65,220.00000	6.52200	64,560.000		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			65,320.00000	6.53200	64,660.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			65,420.00000	6.54200	64,760.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			431.92400	431.92400	431.85800	431.85800			0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Put			11,520.00000	1.15200	10,860.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Put			11,320.00000	1.13200	10,660.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Put			11,420.00000	1.14200	10,760.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			191.36700	191.36700	190.29400	190.29400			0.00	0	137.00
IGOV	On	07/02/2013	Index Future			194.11500	194.11500	193.02600	193.02600			0.00	0	606.00
IGOV	On	02/05/2013	Index Future			196.56700	196.56700	195.46600	195.46600			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			517.86500	517.86500	517.86500	517.86500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.15200	525.15200	525.15200	525.15200			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	5.05000	94.95000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.01000	94.99000	5.03000	94.97000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.97000	95.03000	4.98000	95.02000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.93000	95.07000	4.96000	95.04000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.92000	95.08000	4.93000	95.07000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.91000	95.09000	4.92000	95.08000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.92000	95.08000	4.94000	95.06000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.00000	95.00000	5.03000	94.97000			0.00	0	2,200.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.14000	94.86000	5.16000	94.84000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.31000	94.69000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.45000	94.55000	5.47000	94.53000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.60000	94.40000	5.64000	94.36000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.15660	7.15660	7.14860	7.14860		10.47	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			522.92070	0.52292	530.099	11.59	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			4.32070	0.00432	3.499	11.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.21160	7.21160	7.20290	7.20290		12.09	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			400.52560	0.40053	404.847	11.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			87.62560	0.08763	83.247	11.78	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			393.61430	0.39361	397.806	11.79	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			90.71430	0.09071	86.206	11.79	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			386.77510	0.38678	390.835	11.80	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			93.87510	0.09388	89.235	11.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	02/05/2013	Index Future			426.50400	426.50400	426.49100	426.49100			0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.18856	105.45912	7.17948	105.52621			1,054,591.20	10	799.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,037.68000	1.03768	1,104.770		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			962.84000	0.96284	1,029.930		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			888.07000	0.88807	955.160		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.26690	106.92903	7.25624	107.00578			1,069,290.30	10	10.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,572.95000	1.57295	1,649.700		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,499.53000	1.49953	1,576.280		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,426.18000	1.42618	1,502.930		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.33967	104.25095	7.32026	104.38765			417,003.80	4	2.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,855.77000	1.85577	1,992.470		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,000.15000	2.00015	2,136.850		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,927.93000	1.92793	2,064.630		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.30000	106.40045	7.30000	106.40045			0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Put			69.37000	0.06937	69.370		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Call			69.31000	0.06931	69.310		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			5.48087	122.85926	5.47167	122.88640		2.31	651,768,374.30	5,305	10,555.00
R157	On	01/11/2012	Bond Future	5.78	Call			906.17000	0.90617	878.130	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.93000	0.00093	0.030	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,239.76000	2.23976	2,212.620	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			5.51815	124.57164	5.50397	124.60939		2.18	660,852,550.20	5,305	3,994.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,106.29000	2.10629	2,068.320	2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			63.03000	0.06303	62.810	2.31	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.57047	119.20892	5.52635	119.31571		2.10	14,781,906.08	124	62.00
R157	On	02/05/2013	Bond Future	5.34	Call			510.76000	0.51076	463.490	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			963.21000	0.96321	1,022.730	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			520.83000	0.52083	472.970	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			948.94000	0.94894	1,007.870	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			531.02000	0.53102	482.580	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			934.80000	0.93480	993.150	2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.68214	115.61854	5.66639	115.64814			0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			143.68000	0.14368	173.280		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			124.86000	0.12486	154.460		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			106.04000	0.10604	135.640		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			7.76406	127.16132	7.76508	127.15128		12.48	1,584,811,531.16	12,463	18,548.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,110.66000	1.11066	890.590	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			571.61000	0.57161	341.500	12.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Call			2,417.84000	2.41784	2,327.160	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			135.27000	0.13527	34.550	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,945.04000	6.94504	6,954.890	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			0.19000	0.00019	0.000	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,795.02000	9.79502	9,805.060	13.13	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.00000	0.00000	0.000	13.13	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.85054	123.64407	7.85053	123.64416		13.30	1,540,976,044.41	12,463	19,353.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,277.23000	4.27723	4,226.770	13.44	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,849.85000	2.84985	2,799.480	13.44	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,153.71000	6.15371	6,108.580	13.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,748.75000	1.74875	1,703.710	13.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,066.28000	2.06628	2,018.880	13.20	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,508.30000	5.50830	5,460.990	13.20	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,132.02000	7.13202	7,090.700	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,367.11000	1.36711	1,325.880	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,049.64000	3.04964	2,998.870	13.30	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			4,023.09000	4.02309	3,972.410	13.30	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			786.75000	0.78675	754.730	13.01	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,378.00000	9.37800	9,346.070	13.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,319.86000	1.31986	1,279.110	13.11	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,300.38000	7.30038	7,259.720	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.93394	125.07034	7.92651	125.14048		13.38	500,281.36	4	2.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,713.05000	2.71305	2,652.880	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,831.68000	7.83168	7,841.650	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,746.17000	2.74617	2,685.670	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,764.79000	7.76479	7,774.430	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,680.19000	2.68019	2,620.350	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,898.94000	7.89894	7,909.240	13.27	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.12121	123.08638	8.12228	123.07674		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Call			6,964.31000	6.96431	6,942.040	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future	8.14	Put			6,804.74000	6.80474	6,772.830	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,011.15000	7.01115	6,988.900	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,761.66000	6.76166	6,729.770	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,057.64000	7.05764	7,035.400	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,718.33000	6.71833	6,686.450	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,037.02000	10.03702	10,016.930	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,562.85000	4.56285	4,533.120	14.28	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			213.41715	213.41715	213.42324	213.42324			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			5,566.76000	5.56676	5,572.850		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			5,576.76000	5.57676	5,582.850		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			5,586.76000	5.58676	5,592.850		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.48199	216.48199	216.48802	216.48802			0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,498.02000	3.49802	3,491.990		0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Call			3,488.02000	3.48802	3,481.990		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Call			3,478.02000	3.47802	3,471.990		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			280.23314	280.23314	280.23559	280.23559			125,824,679.86	449	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future	266.99	Call			13,245.59000	13.24559	13,243.140		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			13,235.59000	13.23559	13,233.140		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			13,225.59000	13.22559	13,223.140		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future			278.94920	278.94920	278.95161	278.95161			125,248,190.80	449	1,988.00
R197	On	07/02/2013	Bond Future	278.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	278.99	Put			38.39000	0.03839	40.800		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.00	Put			48.39000	0.04839	50.800		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Put			58.39000	0.05839	60.800		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			5.03253	110.68630	5.02283	110.70653		1.60	174,884,354.00	1,580	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			209.61000	0.20961	175.040		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			28.00000	0.02800	13.660		0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.00289	107.82099	4.98672	107.85054		1.47	170,357,164.20	1,580	1,560.00
R201	On	07/02/2013	Bond Future	4.98	Call			331.07000	0.33107	311.730		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			343.35000	0.34335	353.560		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.99837	109.06476	4.94167	109.15567		1.25	654,388.56	6	3.00
R201	On	02/05/2013	Bond Future	4.04	Call			24.48000	0.02448	18.690		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,484.39000	1.48439	1,569.510		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			25.57000	0.02557	19.560		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,469.15000	1.46915	1,554.050		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			26.70000	0.02670	20.470		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,453.94000	1.45394	1,538.620		0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.89074	107.54204	4.87052	107.56425			0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/11/2013	Bond Future	4.80	Put			77.53000	0.07753	99.740		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			66.53000	0.06653	88.740		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			88.53000	0.08853	110.740		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			207.59658	207.59658	207.59431	207.59431			218,806,795.32	1,054	108.00
R202	On	01/11/2012	Bond Future	191.99	Call			15,604.31000	15.60431	15,606.580		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			15,594.31000	15.59431	15,596.580		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			15,584.31000	15.58431	15,586.580		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future			207.75835	207.75835	207.75610	207.75610			364,408,145.90	1,754	49,793.00
R202	On	07/02/2013	Bond Future	204.99	Call			2,766.10000	2.76610	2,768.350		0.00	0	0.00
R202	On	07/02/2013	Bond Future	204.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Call			2,756.10000	2.75610	2,758.350		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Call			2,746.10000	2.74610	2,748.350		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.85178	111.18483	5.84752	111.20369		4.53	165,109,472.55	1,485	3,138.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,415.25000	4.41525	4,396.390	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			5.89947	112.73453	5.89271	112.76285		4.42	167,410,777.05	1,485	13,029.00
R203	On	07/02/2013	Bond Future	5.54	Call			475.76000	0.47576	454.560	4.38	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,966.23000	1.96623	1,973.350	4.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Call			1,594.12000	1.59412	1,561.280	4.52	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			688.08000	0.68808	683.560	4.52	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,298.76000	3.29876	3,265.550	4.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			180.49000	0.18049	175.600	4.67	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,356.38000	4.35638	4,324.920	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			72.84000	0.07284	69.700	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.95218	109.87981	5.92934	109.97093		4.36	2,637,115.44	24	12.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,328.90000	1.32890	1,273.380	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,446.09000	1.44609	1,481.690	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,349.13000	1.34913	1,293.180	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,426.36000	1.42636	1,461.530	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,308.85000	1.30885	1,253.760	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,466.02000	1.46602	1,502.050	4.40	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.06758	108.68496	6.06171	108.70570			0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			218.30000	0.21830	239.040		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			182.89000	0.18289	203.630		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			253.73000	0.25373	274.470		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			6.14212	112.36864	6.13286	112.41797		5.77	273,280,532.48	2,432	3,421.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,609.06000	5.60906	5,559.730	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			6.19476	109.90463	6.18317	109.96382		5.99	267,288,060.16	2,432	3,300.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,580.45000	5.58045	5,518.350	6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			101.69000	0.10169	98.780	6.31	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.25378	111.17250	6.22895	111.29455		6.11	4,669,245.00	42	21.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future	6.29	Call			2,101.88000	2.10188	2,021.830	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,802.09000	1.80209	1,844.090	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,128.21000	2.12821	2,047.670	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,779.41000	1.77941	1,820.920	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,154.71000	2.15471	2,073.690	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,756.93000	1.75693	1,797.960	6.13	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.38317	110.08943	6.37137	110.14233			0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			320.62000	0.32062	373.520		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Put			275.62000	0.27562	328.520		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			365.64000	0.36564	418.540		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.08613	105.06624	5.07671	105.07722		0.77	117,674,188.80	1,120	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			39.61000	0.03961	20.600		0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			70.75000	0.07075	62.720		0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.03919	102.76566	5.01737	102.78545		0.69	115,097,539.20	1,120	1,120.00
R206	On	07/02/2013	Bond Future	4.76	Call			121.75000	0.12175	112.370		0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			355.66000	0.35566	366.070		0.00	0	0.00
R206	On	02/05/2013	Bond Future			5.05152	103.95090	4.93670	104.02927		0.55	2,286,919.80	22	11.00
R206	On	02/05/2013	Bond Future	3.39	Call			26.30000	0.02630	20.000		0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,092.22000	1.09222	1,164.290		0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			26.84000	0.02684	20.430		0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,085.81000	1.08581	1,157.770		0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			27.39000	0.02739	20.870		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R206	On	02/05/2013	Bond Future	3.41	Put			1,079.41000	1.07941	1,151.260	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.48196	102.94101	4.41251	102.95345			0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			20.15000	0.02015	32.590		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			18.36000	0.01836	30.800		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			21.95000	0.02195	34.390		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			6.48257	106.58767	6.47336	106.64137		7.06	676,405,353.82	6,346	2,221.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,215.04000	6.21504	6,161.340		0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.54393	104.43382	6.53270	104.49703		7.38	662,737,021.72	6,346	5,527.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,252.54000	6.25254	6,185.330		0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			135.90000	0.13590	131.900		0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.61124	105.63832	6.58864	105.76158		7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,909.55000	1.90955	1,835.950		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,724.72000	2.72472	2,774.380		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,934.11000	1.93411	1,860.010		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,694.19000	2.69419	2,743.350		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,958.86000	1.95886	1,884.270		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,663.89000	2.66389	2,712.560		0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.75793	104.80115	6.74658	104.85856			0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			236.02000	0.23602	293.430		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			185.30000	0.18530	242.710		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			286.78000	0.28678	344.190		0.00	0	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	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			6.68281	101.10372	6.67862	101.13040		8.75	815,300,398.08	8,064	8,600.00
R208	On	01/11/2012	Bond Future	6.81	Call			990.89000	0.99089	875.030	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			158.50000	0.15850	69.320	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,065.99000	5.06599	5,039.310	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	9.31	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,251.01000	6.25101	6,224.330	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			6.74673	102.51289	6.74100	102.54832		8.60	826,356,406.29	8,061	10,342.00
R208	On	07/02/2013	Bond Future	6.00	Call			385.76000	0.38576	363.920	8.37	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,100.95000	5.10095	5,114.540	8.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,403.71000	6.40371	6,359.510	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			226.03000	0.22603	217.260	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,953.21000	11.95321	11,916.970	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			7.72000	0.00772	6.910	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.81132	100.30343	6.79589	100.39636		9.17	9,428,522.42	94	47.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,194.71000	2.19471	2,131.700	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,139.62000	3.13962	3,169.540	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,221.62000	2.22162	2,158.240	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,105.58000	3.10558	3,135.130	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,248.73000	2.24873	2,184.980	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,071.80000	3.07180	3,100.980	9.15	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.95591	99.61376	6.95080	99.64267			0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			915.34000	0.91534	944.250		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2013	Bond Future	6.80	Put			858.11000	0.85811	887.020		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			800.93000	0.80093	829.840		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.57404	77.32057	8.57501	77.31265		17.99	485,495,859.03	6,279	1,116.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,296.27000	3.29627	3,282.620	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			23.42000	0.02342	1.850	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.65933	78.39825	8.65953	78.39665		16.45	492,262,611.75	6,279	10,567.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,642.67000	2.64267	2,603.430	16.51	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,880.41000	2.88041	2,839.570	16.51	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,476.05000	3.47605	3,437.870	16.61	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,126.07000	2.12607	2,086.290	16.61	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,569.29000	4.56929	4,534.620	16.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,456.95000	1.45695	1,420.680	16.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.73838	76.16177	8.73308	76.20372		20.09	5,026,676.82	66	33.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,100.07000	2.10007	2,055.630	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			8,183.55000	8.18355	8,181.060	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,050.49000	2.05049	2,006.520	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,312.88000	8.31288	8,310.860	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,075.18000	2.07518	2,030.980	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			8,248.04000	8.24804	8,245.790	19.87	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.91557	75.07219	8.91657	75.06454			0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			822.97000	0.82297	815.320		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/11/2013	Bond Future	8.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			979.01000	0.97901	971.360		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			900.93000	0.90093	893.280		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			158.71695	158.71695	158.71654	158.71654			0.00	0	2,034.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,726.54000	13.72654	13,726.950		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,716.54000	13.71654	13,716.950		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			13,706.54000	13.70654	13,706.950		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future			160.99617	160.99617	160.99577	160.99577			0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Call			4,005.77000	4.00577	4,006.170		0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Call			3,995.77000	3.99577	3,996.170		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Call			3,985.77000	3.98577	3,986.170		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.79352	123.79352	123.79786	123.79786			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,807.86000	1.80786	1,803.520		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			1,797.86000	1.79786	1,793.520		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			1,787.86000	1.78786	1,783.520		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future			124.14911	124.14911	124.15346	124.15346			0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,163.46000	1.16346	1,159.110		0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Call			1,153.46000	1.15346	1,149.110		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Call			1,143.46000	1.14346	1,139.110		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future			125.71774	125.71774	125.72000	125.72000			754,306.44	6	3.00
R211	On	02/05/2013	Bond Future	125.69	Call			0.00000	0.00000	27.740		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Call			0.00000	0.00000	17.740		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Call			0.00000	0.00000	7.740		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			129.22530	129.22530	129.22679	129.22679			0.00	0	101.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,236.79000	7.23679	7,235.300		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			7,226.79000	7.22679	7,225.300		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			7,216.79000	7.21679	7,215.300		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future			129.52005	129.52005	129.52151	129.52151			0.00	0	3,064.00
R212	On	07/02/2013	Bond Future	128.99	Call			531.51000	0.53151	530.050		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/02/2013	Bond Future	128.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Call			521.51000	0.52151	520.050		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Call			511.51000	0.51151	510.050		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.35926	88.64709	8.36029	88.63842		13.95	60,014,079.93	677	6,105.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.17000	0.00017	0.000	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,368.58000	5.36858	5,359.740	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,674.99000	3.67499	3,678.170	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			5.65000	0.00565	0.160	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.44958	89.88264	8.44975	89.88124		15.65	80,355,080.16	894	894.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,135.96000	5.13596	5,098.320	15.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,526.80000	1.52680	1,487.760	15.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.53041	87.38648	8.52450	87.43461		16.96	873,864.80	10	5.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,011.92000	2.01192	1,966.990	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,863.34000	7.86334	7,866.540	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,037.51000	2.03751	1,992.320	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,799.36000	7.79936	7,802.300	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,063.31000	2.06331	2,017.850	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,735.71000	7.73571	7,738.380	16.73	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.71586	86.20743	8.71693	86.19903			0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Put			1,005.63000	1.00563	997.230		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			925.77000	0.92577	917.370		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			846.03000	0.84603	837.630		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R1On	28/02/2031	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/11/2012	Bond Future			8.60402	78.98451	8.60498	78.97627				136,959,140.34	1,734	14.00
R214	On 01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 01/11/2012	Bond Future	7.99	Put			5,592.38000	5.59238	5,584.140			0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.00	Put			5,496.19000	5.49619	5,487.950			0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 01/11/2012	Bond Future	8.01	Put			5,400.18000	5.40018	5,391.940			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.68879	80.08536	8.68900	80.08359				138,868,014.24	1,734	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put			843.26000	0.84326	841.490			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put			757.38000	0.75738	755.610			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000			0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put			671.67000	0.67167	669.900			0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.39590	1.39590	1.38760	1.38760			15.36	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			585.79710	0.05858	643.119		14.40	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			109.79710	0.01098	84.119		14.40	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.40370	1.40370	1.39510	1.39510			15.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			1,188.68520	0.11887	1,253.470		14.68	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			137.68520	0.01377	116.470		14.68	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			1,112.28030	0.11123	1,174.509		14.73	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			161.28030	0.01613	137.509		14.73	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			1,038.58770	0.10386	1,098.151		14.77	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			187.58770	0.01876	161.151		14.77	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
Total for Derivatives :												15,703,093,728.17	153,335	1 502 235.00
<u>j-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.19948	12.20686	100.19948	12.17692			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.94665	111.91291	22.89130			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.40353	100.28788	9.38044			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.84228	107.66087	9.81888			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.92812	103.39172	20.87999			310,175,160.00	3,000	16,537,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	39.09488	104.36845	39.00428			941,633,029,590.00	9,022,200	9,448,700.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.41486	101.36321	10.38932			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.66078	113.91613	15.62245			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	59.74446	100.27783	59.59778			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			211.62296	55.15640	211.62296	54.98588			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			129.44081	23.83768	129.44081	23.76956			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			262.36064	4.10978	262.36064	4.09100			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.54283	100.84946	22.48780			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	41.01825	100.44837	40.91739			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.72809	100.42180	12.69681			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.20383	100.43468	8.18367			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.74712	100.45423	7.72807			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.46712	7.81242	100.46712	7.79321			0.00	0	0.00
ABL10A	On	15/03/2015			111.10270	22.64987	111.10270	22.59465			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	22.01234	103.51808	21.95674			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	27.83061	105.34380	27.76563			0.00	0	53,000.00
ABL11B	On	29/09/2014			101.94970	28.58052	101.94970	28.50931			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	22.38697	101.07971	22.33161			0.00	0	0.00
ABL13	On	11/10/2016			99.99989	11.39269	99.99989	11.36509			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	10.51121	100.00000	10.43231			0.00	0	0.00
ABL15	On	09/10/2017			100.00000	2.62780	100.00000	2.60808			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	80.88529	103.66357	80.71025			0.00	0	164,000.00
ABL8A	On	19/09/2013			107.24687	54.65798	107.24687	54.52848			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			102.43496	60.54876	102.43496	60.39725			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	97.45208	100.00000	97.20026			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	97.50890	100.00000	97.33570			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	95.41863	100.85053	94.93538			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	55.22193	211.08307	55.05144		1,393,148,262,000.00	6,600,000	2,200,000.00	
ABLI02	On	08/05/2014			133.30786	30.92770	133.30786	30.83875			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	17.37262	119.08892	17.32604			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.47692	109.87287	7.45808			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	20.07447	118.65286	20.02372			0.00	0	213,000.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.20147	99.88052	15.16469			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.23882	100.32050	11.21152			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.72240	100.26386	10.69608			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.80945	100.35503	13.76574			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			104.30633	6.17331	104.30633	6.15853			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	22.38718	100.00000	22.26806			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.82313	158.84518	2.81378			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	12.01658	152.12037	11.97826			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.13440	164.13952	4.12046			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	96.55445	141.35498	96.29180			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.71049	161.61787	2.70141			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	55.16475	211.55410	54.99424			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	55.15521	211.63281	54.98469			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.26886	69.59203	6.25982			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.26886	69.59203	6.25982			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			100.66669	93.56010	100.66669	93.32239			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.47916	84.61000	10.46158			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.94864	93.01000	15.91994			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.15993	100.38164	11.13250			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.12674	95.94000	14.10073			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.23670	94.42000	13.21234			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.38689	95.33000	12.36388			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.36160	89.17000	26.31483			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.41431	92.44000	24.36971			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.23654	100.10161	9.20768			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.08293	99.93416	9.05459			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.90087	90.18000	23.85800			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.90816	122.92857	19.87082			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.60581	111.67000	17.58442			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.23283	97.51000	20.19440			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.86505	95.63000	19.82785			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.17178	97.02000	19.13550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On	27/06/2017	Spot Bond			100.23447	9.66592	100.23447	9.63534			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.73378	119.76186	18.68527			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.41779	94.20000	67.29531			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.13204	99.90991	9.09192			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.40598	94.15000	17.37375			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.22228	94.84000	16.19209			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.64682	99.13676	2.63453			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.99127	143.60519	1.98535			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.76349	186.40405	2.74378			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.91358	100.00000	12.88888			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.65486	111.64771	10.62878			111,647,710.00	1,000	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	18.30566	108.15845	22.40296			216,316,900.00	2,000	6,730,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.47544	102.54996	11.44951			102,549,960.00	1,000	7,184,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.34017	94.96915	10.31800			0.00	0	12,107,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.53506	108.39757	14.50032			2,167,951,400,000.00	20,000,000	10,000,000.00
ABS11	On	11/06/2014	Spot Bond			122.68013	30.14036	122.68013	30.05855			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	120.10706	4.00000	120.08155			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			266.98405	4.07101	266.98405	4.05219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.85524	120.37770	4.84231			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.16394	121.95151	3.15543			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	54.58465	99.40204	54.45313			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	89.50071	100.37243	89.28382			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	60.40598	100.40649	60.25750			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.75468	100.00000	19.70681			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	63.95984	100.91878	63.80191			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	83.62210	99.79614	83.43617			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	63.95984	100.91878	63.80191			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	66.82020	101.24381	66.65652			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	72.47846	107.32702	72.30944			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	21.24913	108.29483	21.19838			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.80749	101.29798	19.75895			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	20.06865	101.33324	20.01945			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.76520	101.83296	23.70669			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	60.17567	100.38145	60.02780			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	60.14427	100.37804	59.99647			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	19.54622	101.26271	19.49833			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			53.29666	7.79627	53.29666	7.78715			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	81.75819	100.00000	81.57850			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	81.75819	100.00000	81.57850			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	44.19955	100.96976	44.09154			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	40.84973	100.25039	40.75055			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	16.12223	100.00000	16.09164			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	81.61501	100.00000	81.61500			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	60.56301	100.42346	60.41413			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.15539	100.44432	17.11320			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.98165	100.49129	17.93742			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.78688	100.42335	16.74562			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	17.03588	100.43752	16.99399			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.14543	100.44375	17.10327			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.26492	101.50954	11.23982			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.26492	101.50954	11.23982			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.32339	101.51908	11.29815			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015			100.41204	13.41963	100.41204	13.38665			0.00	0	0.00
ACL086	On	30/07/2017			101.51908	11.32339	101.51908	11.29815			0.00	0	0.00
ACL087	On	30/07/2017			101.49999	11.20646	101.49999	11.18148			0.00	0	0.00
ACL088	On	20/12/2015			78.26156	32.61615	78.26156	32.56468			0.00	0	0.00
ACL089	On	20/12/2014			100.40403	21.41417	100.40403	21.36154			0.00	0	0.00
ACL090	On	20/12/2012			100.37805	89.55134	100.37805	89.33484		1,003,780,500,000.00	10,000,000	1,000,000.00	
ACL091	On	20/12/2013			100.39793	41.26961	100.39793	41.16817			0.00	0	0.00
ACL092	On	26/12/2015			100.28977	13.14510	100.28977	13.11282			0.00	0	0.00
ACL093	On	20/12/2013			100.39793	41.26961	100.39793	41.16817			0.00	0	0.00
ACL094	On	20/12/2012			100.37805	89.55134	100.37805	89.33484			0.00	0	0.00
ACL095	On	20/12/2018			100.42907	8.52327	100.42907	8.50231			0.00	0	0.00
ACL096	On	20/06/2020			100.44304	8.51706	100.44304	8.49611			0.00	0	0.00
ACL097	On	20/12/2025			100.44869	8.52899	100.44869	8.50803			0.00	0	0.00
ACL098	On	20/12/2025			100.43737	8.30905	100.43737	8.28862			0.00	0	0.00
ACL099	On	20/12/2013			100.36953	40.90749	100.36953	40.80697			0.00	0	0.00
ACL100	On	20/12/2017			100.41205	8.74769	100.41205	8.72619			0.00	0	0.00
ACL101	On	18/01/2013			99.88150	83.74399	99.88150	83.55556			0.00	0	0.00
ACL102	On	12/07/2013			99.98291	57.11829	99.98291	56.97995			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			99.88150	83.74399	99.88150	83.55556			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.41553	108.24656	10.38816			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	41.01611	100.37811	40.91532			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.83473	104.10799	42.73729			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	36.91558	101.33364	36.82509			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.35456	101.54682	7.33650			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.30267	102.38458	7.28461			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.06112	100.00000	8.04582			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.31480	101.42788	37.22325			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.55178	100.00000	4.54172			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.33433	100.00000	4.32464			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.40773	71.11496	12.38948			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.41236	132.65083	2.40559			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.50554	132.65812	2.49851			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.07384	100.42332	8.05399			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	31.02410	100.93790	30.94832			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	31.02410	100.93790	30.94832			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.31480	101.42788	37.22325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014	Spot Bond			100.82870	30.57988	100.82870	30.50526			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.26305	100.40912	29.19111			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.21174	100.40572	29.13993			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.83855	101.67963	7.81907			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.82641	100.74141	11.79726			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.82764	101.67956	7.80819			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.97527	102.34980	10.95065			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	89.72277	100.42347	89.50576			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	11.02568	102.41855	11.00093			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.45128	100.57096	21.39847		201,141,920,000.00	0.00	2,000,000	1,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.64388	100.76241	10.61764			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	10.01556	100.26297	9.99097			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	8.09221	100.42504	8.07231			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	48.96356	101.60514	48.84192			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	40.75267	100.61305	40.67064			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	40.63607	100.35023	40.55448			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.90773	100.41612	9.88783			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.42917	101.07263	43.32296			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.37072	20.50436	100.37072	20.46319			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.34753	100.36105	20.30667			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.65195	100.37982	20.61048			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.88669	100.41498	9.86682			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.51833	100.39511	9.49921			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.53204	100.37243	20.49081			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.63351	100.37868	20.59206			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.90604	100.58046	10.88863			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.43256	100.38479	16.39955			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.57817	100.37527	20.53683			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	31.01487	100.52552	30.93855			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.31475	100.96473	20.26457			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.78054	100.34943	40.68035			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.81628	109.48099	9.79961			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.29733	100.41322	9.27448			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.59693	103.04527	3.59075			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.98138	100.37811	20.92982			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	97.26925	100.00000	97.02301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On	20/06/2015	Spot Bond			100.37910	16.00971	100.37910	15.97037			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.22291	100.39881	9.20023			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.27730	100.41280	8.25696			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.72869	100.38479	7.70970			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	97.31790	100.00000	97.07152			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	60.58594	100.37751	60.39408			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	31.16625	100.41000	31.06754			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	96.92417	100.00000	96.67880			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	18.31036	100.39600	18.25237			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.49682	100.42679	11.46039			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.85177	100.39881	10.81740			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.91360	100.41560	9.88219			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	11.05821	100.40776	11.02318			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.46785	101.11287	9.43768			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.13201	100.39293	4.11893			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12918	100.41672	0.12877			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12912	100.42399	0.12871			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	53.37318	100.31940	53.13264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL190	On	20/09/2013	Spot Bond			100.32262	53.37230	100.32262	53.13175			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.74562	100.00000	9.68593			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.49708	100.00000	6.45729			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03291	100.00000	0.03270			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03291	100.00000	0.03270			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.85752	100.00000	1.84480			0.00	0	0.00
ACL196	On	20/12/2017	Spot Bond			100.00000	1.22380	100.00000	1.21513			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	1.81258	100.00000	1.79927		30,000,000,000,000.00	300,000,000	100,000,000.00	
ADB01S	On	14/12/2012	Spot Bond			103.90964	93.12071	103.90964	92.88512			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	93.09583	103.89068	92.86035			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	72.34609	102.86773	72.20556			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.70105	100.00000	2.69451			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.34149	100.89131	22.28692			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	23.07994	100.99451	23.02353			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.57181	101.06323	23.51417			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	19.50913	100.00000	19.36270			0.00	0	0.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	20.61411	100.00000	20.45938			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	22.08743	100.00000	21.92164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			104.59347	9.58182	104.59347	9.55958			0.00	0	5,683,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	9.55777	122.89930	9.53264			0.00	0	1,400,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	30.42779	100.00000	30.35407			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.39982	113.22249	15.36170			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	29.12043	100.00000	29.04989			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.74606	100.00000	11.71992			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.18419	151.06546	3.17403			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	32.37886	125.57279	32.29323			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	41.10516	100.00000	40.79663			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.63916	100.26923	10.61333			0.00	0	70,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.23503	108.77896	10.21063			0.00	0	2,777,000.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.77920	99.90066	19.71751			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.28254	99.89602	9.25359			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.76075	100.00000	39.63661			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.74551	112.73330	17.70198			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.66067	100.19041	9.63723			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	61.03136	100.45105	60.88129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			102.32887	53.80323	102.32887	53.68055			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.38266	100.17231	28.31380			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.41090	103.90134	27.34797			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.16438	108.14051	11.13789			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.87009	101.25961	45.75772			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.64990	104.66313	17.60537			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	60.43029	100.27024	60.28354			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.97955	102.35861	19.93012			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.97027	102.28416	19.92090			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.99412	100.27011	13.96013			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	17.01892	102.23278	16.97686			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	13.05300	103.79822	13.02031			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	16.16717	100.27685	16.12790			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	16.16717	100.27685	16.12790			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	16.16716	100.27691	16.12789			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.82758	101.50925	16.78626			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.67849	102.45999	17.63472			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			102.35861	19.97955	102.35861	19.93012			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			102.86494	15.24266	102.86494	15.20479			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.72609	102.39307	11.69708			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.68355	100.26206	13.65032			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.45299	100.25556	12.42275			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.45299	100.25556	12.42275			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	30.24643	100.24109	30.17299			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	87.42579	100.18420	87.22168			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.56922	100.00000	18.52424			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.79498	100.92479	14.74842			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.61638	100.32752	15.56748			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.43438	99.23300	13.39271			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.75981	99.11456	1.75436			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.99102	100.00000	1.98216			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	50.97634	100.18154	50.74938			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.54874	100.00000	6.51682			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.61176	104.64060	20.55976			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.84230	103.89800	17.79758			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.92562	102.66503	16.88365			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On	30/06/2019			100.33517	16.26730	100.33517	16.21636			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.57867	100.00000	5.56812			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	20.19841	100.00000	20.14948			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.38282	100.00000	18.33828			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.34742	100.00000	11.31993			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.34742	100.00000	11.31993			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.71957	100.00000	13.68634			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.88777	100.00000	11.85898			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	82.28844	100.44416	81.91643			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	31.19879	100.27701	31.12218			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.42278	100.28373	19.37509			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP64U	On	24/01/2013			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On	31/12/2018			165.86185	2.70227	165.86185	2.69341			0.00	0	0.00
BD0205	On	28/04/2028			134.98268	8.36663	134.98268	8.34707			0.00	0	0.00
BD0206	On	02/03/2028			135.23863	9.56927	135.23863	9.54688			0.00	0	0.00
BD0302	On	18/04/2028			98.54987	8.49773	98.54987	8.47905			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			101.43384	33.18917	101.43384	33.10775			0.00	0	0.00
BD310B	On	03/07/2013			100.16538	58.80437	100.16538	58.66170			0.00	0	0.00
BD310C	On	18/02/2014			101.00289	44.59062	101.00289	44.48164			0.00	0	0.00
BD311A	On	08/02/2014			100.89815	44.15785	100.89815	44.05002			0.00	0	0.00
BD311B	On	04/07/2013			102.94694	58.58190	102.94694	58.43625			0.00	0	0.00
BD311C	On	31/10/2013			101.21182	53.92750	101.21182	53.79544			0.00	0	0.00
BD311D	On	31/03/2013			100.25001	87.46457	100.25001	87.26025			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	8.05380	100.66600	8.03395			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	28.95945	100.38899	28.88828			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	26.80831	100.00000	26.72461			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	62.97136	100.00000	62.83275			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.80155	101.42461	9.77751			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	9.84876	101.43555	9.82461			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	9.99036	101.46836	9.96585			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.46180	101.57774	10.43610			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	10.93237	101.68711	10.90548			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	12.24541	101.99310	12.21522			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On	30/10/2016	Spot Bond			101.25226	9.37440	101.25226	9.35143			0.00	0	0.00
BG32A2	On	30/10/2016	Spot Bond			101.32200	9.69906	101.32200	9.67528			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			101.35188	9.83807	101.35188	9.81395			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			101.36184	9.88439	101.36184	9.86016			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			101.48134	10.43966	101.48134	10.41404			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			101.64062	11.17823	101.64062	11.15076			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	3.53555	100.00000	3.52698			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	3.53555	100.00000	3.52698			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.41538	9.29750	100.41538	9.27464			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.45116	9.89364	100.45116	9.86932			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.46091	10.05616	100.46091	10.03144			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			105.04449	11.63674	105.04449	11.60963			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.49015	10.54360	100.49015	10.51766			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.54199	10.58551	100.54199	10.55945			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.52687	100.00000	2.52068			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.52687	100.00000	2.52068			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	31.01915	109.02542	30.94588			0.00	0	4,924,000.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	93.39165	99.33557	93.15488			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			98.45450	81.34859	98.45450	81.17048			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	60.43629	95.58562	60.32531			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
BIDC28	On	20/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.71893	100.78103	12.68790			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.53188	100.00000	7.51363			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.88619	100.94045	7.86692			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.74076	100.78378	12.70968			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	13.10090	100.82929	13.06893			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.75516	100.91196	13.72156			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.47363	101.25521	16.43326			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.33459	101.82396	15.29683			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	60.89942	100.43475	60.74969			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	58.70274	100.66283	58.55968			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	93.69181	102.16271	93.45418			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	41.51558	100.41213	41.38408			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.75514	100.00000	8.73393			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	101.90983	101.68827	101.62749			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			117.90266	31.38508	117.90266	31.30613			117,902,660.00	1,000	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	20.08283	125.14109	20.02985			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	11.95172	102.03851	11.92224			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.75006	101.32226	30.67469			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.37162	111.35530	13.33950			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.85738	105.54647	12.82731			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.41849	101.86680	11.46809			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.82302	106.76252	13.79093			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.56639	100.85304	17.51113			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.78080	107.65219	14.74625			107,652,190.00	1,000	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.44063	101.28817	0.43867			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.75747	101.82280	20.67840			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	12.49999	100.00000	12.49998			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.45086	122.47945	14.41319			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	14.07245	118.42047	14.03674			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.73443	117.20315	10.70712			0.00	0	40,070,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.99278	100.88420	13.95824			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.98720	104.14474	16.95925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			101.65048	98.27876	101.65048	98.02015			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	31.06140	102.86721	30.98423			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.95812	103.30382	21.90336			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	98.19253	101.25944	97.93101			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.88471	100.80383	17.82787			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	89.38633	100.33426	89.17031			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	90.43232	100.61895	90.21270			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.35419	100.74860	33.27195			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	60.43215	100.40933	60.28360			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	60.43215	100.40933	60.28360			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	60.43215	100.40933	60.28360			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	63.93297	100.91360	63.77511			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.41216	60.45832	100.41216	60.30971			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.38376	60.19661	100.38376	60.04867			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120 On	20/06/2013	Spot Bond			100.36102	59.98721	100.36102	59.83981			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	64.49806	100.95747	64.34048			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	23.39135	101.78237	23.33378			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	58.86081	100.19516	58.71797			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	23.24590	101.76269	23.18870			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	60.19662	100.38372	60.04868			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	60.01339	100.36383	59.86594			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	24.01431	101.86667	23.95517			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	64.62362	100.97002	64.46570			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	64.44517	100.92517	64.28775			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	64.41470	101.01305	64.25551			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	60.51067	100.41784	60.36191			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	60.32746	100.39797	60.17919			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	60.37983	100.40359	60.23142			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	56.09318	104.39421	55.96317			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	72.59484	101.82300	72.45747			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	54.15850	102.79173	54.03455			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	66.14918	101.32621	65.98703			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153 On	25/11/2012	Spot Bond			100.86778	95.41541	100.86778	95.16877			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.89812	100.52565	42.79256			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.23761	101.34356	42.13293			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.23761	101.34356	42.13293			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	83.80476	99.85161	83.61791			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.91019	101.22270	23.85163			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.53161	100.00000	17.48867			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.33908	100.00000	17.29662			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.62612	100.42338	13.59262			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.15404	100.00000	41.05434			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.30230	100.00000	95.05793			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	87.28239	100.50974	87.07804			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175 On	31/03/2013	Spot Bond			100.82702	87.39219	100.82702	87.18703			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	87.33272	100.54079	87.12820			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	87.33841	100.49424	87.13396			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.22526	100.00000	40.12781			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	13.05820	100.39213	13.02610			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66788	100.00000	66.66787			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66788	100.00000	66.66787			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.65923	100.60029	13.62560			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.04782	102.77141	13.01845			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.65923	100.60029	13.62560			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.60460	100.01323	10.57891			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.41790	100.90290	35.33045			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.98189	100.91909	36.89056			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.80611	106.57524	6.79032			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.87067	99.04734	14.83496			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.25643	106.47706	3.24849			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.42400	100.91984	13.39374			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.96367	101.01820	36.87232			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196 On	15/06/2016	Spot Bond			100.60029	13.65923	100.60029	13.62560			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.65923	100.60029	13.62560			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.70022	106.09892	3.69115			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.87568	106.04227	6.85883			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.88953	100.61212	13.85533			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	88.83700	100.32240	88.62387			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	89.58639	100.39517	89.36925			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	61.04968	100.47626	60.89953			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.55643	100.57686	43.44920			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.22483	99.98364	27.15888			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.29958	99.98339	27.23346			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.87679	103.62392	11.84957			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.49348	99.99988	27.42687			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.41032	99.99989	27.34391			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.53593	99.79173	10.51046			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.53454	99.80002	10.50907			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.88397	103.81175	11.85670			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.88397	103.81175	11.85670			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223 On	15/06/2014	Spot Bond			104.34821	35.31854	104.34821	35.22868			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.93128	107.51178	35.83740			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.11890	107.00303	14.08588			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.53067	100.43472	10.50477			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.45157	100.48341	11.42340			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	60.68051	100.44030	60.53131			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	60.70159	100.44323	60.55233			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.09817	99.90043	20.04952			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.09817	99.90043	20.04952			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	38.65458	100.94701	38.57654			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	99.72588	101.15359	99.45326			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	83.95110	99.83657	83.76396			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	83.95110	99.83657	83.76396			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.12543	100.64882	13.09900			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.35978	101.05242	10.33445			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	97.72860	100.93369	97.47114			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.37590	100.44136	10.35505			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	22.31691	100.86994	22.26244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On	24/02/2017	Spot Bond			100.93114	10.64265	100.93114	10.61666			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			101.19905	11.28883	101.19905	11.26374			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			101.19905	11.28883	101.19905	11.26374			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.81644	22.27824	100.81644	22.22388			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.81889	22.29784	100.81889	22.24343			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.84952	15.53368	100.84952	15.49577			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			101.47693	15.36253	101.47693	15.32481			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.47537	21.12902	100.47537	21.07705			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			101.44712	15.10505	101.44712	15.06797			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.26649	20.63074	100.26649	20.58009			200,532,980,000.00	2,000,000	1,000,000.00
CLN251	On	26/03/2015	Spot Bond			100.26649	20.63074	100.26649	20.58009			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.26649	20.63074	100.26649	20.58009			200,532,980,000.00	2,000,000	1,000,000.00
CLN253	On	26/03/2015	Spot Bond			100.26649	20.63074	100.26649	20.58009			200,532,980,000.00	2,000,000	1,000,000.00
CLN254	On	26/03/2015	Spot Bond			100.26649	20.63074	100.26649	20.58009			200,532,980,000.00	2,000,000	1,000,000.00
CLN255	On	26/03/2015	Spot Bond			100.27379	20.79855	100.27379	20.74749			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.28582	9.75915	100.28582	9.73519			200,571,640,000.00	2,000,000	1,000,000.00
CLN257	On	26/03/2017	Spot Bond			100.28582	9.75915	100.28582	9.73519			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.28582	9.75915	100.28582	9.73519			401,143,280,000.00	4,000,000	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259 On	26/03/2017	Spot Bond			100.28582	9.75915	100.28582	9.73519			200,571,640,000.00	2,000,000	1,000,000.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.75915	100.28582	9.73519			401,143,280,000.00	4,000,000	2,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.81211	100.28785	9.78802			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.19960	106.98684	10.17548			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.80987	100.51194	30.73407			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.84969	100.89505	30.77435			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	83.32744	100.15533	83.08133			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	41.11535	100.39498	41.01429			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	41.11535	100.39498	41.01429			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.02524	101.37065	8.99673			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.95106	100.49989	10.92412			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.52600	101.35958	14.49038			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.57004	100.58462	12.53909			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	9.11471	100.39320	9.09231			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	9.06061	100.39040	9.03834			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	9.11344	100.40357	9.09104			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.84767	100.91562	8.81982			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.26888	101.06552	10.23652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond			100.99983	10.24547	100.99983	10.21320			0.00	0	0.00
CLN278 On 20/06/2017 Spot Bond			100.40244	9.09180	100.40244	9.06946			0.00	0	0.00
CLN279 On 20/06/2015 Spot Bond			100.54373	19.12893	100.54373	19.08186			0.00	0	0.00
CLN280 On 07/06/2017 Spot Bond			100.65226	8.76261	100.65226	8.73479			0.00	0	0.00
CLN281 On 21/06/2015 Spot Bond			100.36006	17.65457	100.36006	17.59868			0.00	0	0.00
CLN282 On 27/06/2015 Spot Bond			100.24531	17.21607	100.24531	17.16161			0.00	0	0.00
CLN283 On 20/09/2015 Spot Bond			100.37919	17.94940	100.37919	17.89256			0.00	0	0.00
CLN284 On 20/06/2017 Spot Bond			100.44355	11.88374	100.44355	11.84608			0.00	0	0.00
CLN285 On 20/06/2017 Spot Bond			100.44355	11.88374	100.44355	11.84608			0.00	0	0.00
CLN286 On 20/06/2017 Spot Bond			100.44355	11.88374	100.44355	11.84608			0.00	0	0.00
CLN287 On 20/06/2017 Spot Bond			100.44355	11.88374	100.44355	11.84608			0.00	0	0.00
CLN288 On 10/08/2017 Spot Bond			101.18342	8.82235	101.18342	8.78317			0.00	0	0.00
CLN289 On 30/08/2017 Spot Bond			100.81012	11.22800	100.81012	11.17829			0.00	0	0.00
CLN290 On 26/06/2017 Spot Bond			100.17296	1.98365	100.17296	1.97408			0.00	0	0.00
CLN291 On 26/06/2017 Spot Bond			100.17296	1.98365	100.17296	1.97408			0.00	0	0.00
CLN292 On 26/06/2017 Spot Bond			100.17084	1.98378	100.17084	1.97422			0.00	0	0.00
CLN293 On 30/06/2017 Spot Bond			100.14936	1.96347	100.14936	1.95443			0.00	0	0.00
CLN294 On 26/06/2017 Spot Bond			100.14949	1.97880	100.14949	1.96914			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On	30/06/2017			100.15029	1.96633	100.15029	1.95717			0.00	0	0.00
CLN296	On	20/12/2017			100.00000	1.28337	100.00000	1.27551			0.00	0	0.00
CLN297	On	30/06/2017			100.00000	1.88064	100.00000	1.87050			0.00	0	0.00
CLN298	On	30/06/2017			100.00000	1.88270	100.00000	1.87241			0.00	0	0.00
CLN299	On	30/06/2017			100.00000	1.83911	100.00000	1.82834			0.00	0	0.00
CLN300	On	20/12/2017			100.00000	1.17463	100.00000	1.16533			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.36407	100.00000	20.31924			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.36407	100.00000	20.31924			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.68782	34.94295	0.68721			0.00	0	0.00
CLN44	On	31/03/2013			154.47129	62.06519	154.47129	61.90493			0.00	0	0.00
CLN46	On	07/03/2013			100.53703	92.24648	100.53703	92.01532			0.00	0	0.00
CLN47	On	07/03/2013			100.53241	92.23549	100.53241	92.00436			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	115.32244	100.00000	115.07604			0.00	0	0.00
CLN49	On	31/03/2013			154.29358	94.91200	154.29358	94.65724			0.00	0	0.00
CLN50	On	07/03/2013			100.52779	92.22451	100.52779	91.99341			0.00	0	0.00
CLN51	On	07/03/2013			152.83040	66.36318	152.83040	66.18178			0.00	0	0.00
CLN52	On	30/04/2013			101.20452	81.35899	101.20452	81.18004			0.00	0	0.00
CLN54	On	30/04/2013			101.20452	81.35899	101.20452	81.18004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			156.76383	4.84851	156.76383	4.83111			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	71.02504	94.77223	70.89958			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	70.49881	97.02201	70.37229			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	92.23549	100.53241	92.00436			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	92.23549	100.53241	92.00436			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.90424	100.00000	14.86775			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	71.36970	101.10498	71.23530			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.98776	120.49629	6.96969			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	17.81308	78.86322	17.78472			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.86659	78.68249	17.83820			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.21349	100.01914	11.18632			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.21349	100.01914	11.18632			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.92343	100.44036	11.89412			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	10.04859	100.40864	10.02389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.32978	100.41492	9.30685			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	57.48654	100.01997	57.30704			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.43926	100.41000	9.41607			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.81330	101.50812	8.77406			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	15.13074	109.94659	15.09417			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	69.32093	106.29178	69.18772			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.76177	106.25789	12.73210			0.00	0	764,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.69645	122.59946	14.65811			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	19.27401	112.90836	19.22693			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.67877	111.62273	10.65263		3,013,813,710,000.00	27,000,000	10,860,000.00	
COJ10C On	18/01/2013	Spot Bond			100.00000	87.22305	100.00000	87.02660			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	104.06081	5.86800	104.04436			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	22.18887	100.79434	22.13473			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.32626	100.83040	10.30106			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	22.08995	100.70290	22.03550			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	14.40664	101.26682	18.38168			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.65651	93.30965	100.65651	93.07016			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.45141	93.40352	100.45141	93.17021			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28On	12/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	72.57111	100.00000	72.43101			0.00	0	0.00
DENG41On	28/01/2013	Spot Bond			100.18699	80.54469	100.18699	80.36702			0.00	0	0.00
DENG42On	03/04/2013	Spot Bond			100.13300	74.23495	100.13300	74.09178			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100.21016	41.25497	100.21016	41.07324			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.22082	20.36176	100.22082	20.27206			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond			100.19483	56.17364	100.19483	55.92622			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			104.31041	56.83989	104.31041	56.71037			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			133.09009	18.81242	133.09009	18.76005			0.00	0	15,215,000.00
DV22 On	07/02/2020	Spot Bond			111.95336	10.53356	111.95336	10.50813			335,860,080.00	3,000	79,219,000.00
DV23 On	27/02/2023	Spot Bond			110.94098	10.56977	110.94098	10.54444			11,205,038,980.00	101,000	200,644,000.00
E170 On	01/08/2020	Spot Bond			142.91138	12.39050	142.91138	12.35424			0.00	0	23,000,000.00
EDC01 On	04/04/2016	Spot Bond			101.79146	16.91762	101.79146	16.87598			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.97946	24.70825	100.97946	24.62960			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond			101.06163	10.33103	101.06163	10.29812			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond			101.11630	4.31751	101.11630	4.30375			0.00	0	0.00
EFC04 On	31/08/2017	Spot Bond			101.17092	1.80289	101.17092	1.79714			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			126.54006	12.33957	126.54006	12.30527			0.00	0	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/05/2028	Spot Bond			1.77000	113.53075	1.77000	113.51349			0.00	0	284,500,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	12.01098	111.69838	11.98206			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.88869	112.15374	10.86194			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.36248	106.65311	9.34075			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.12666	100.93077	17.08483			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	98.57825	100.81699	98.31748			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	94.44719	100.00000	94.20990			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.40908	126.47802	24.34161			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.41384	109.43400	24.35600			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.79980	107.25989	17.75340			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.94449	101.66692	9.91299			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	97.47440	101.08827	97.21658			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.67467	101.14823	23.61673			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	97.75432	101.26753	97.49531			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	31.44040	101.05103	31.36352			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C1	On	17/11/2012	Spot Bond			101.34215	97.87094	101.34215	97.61145			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	32.15623	101.17066	32.07752			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	64.90254	100.93125	64.74400			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.94784	100.96871	30.87222			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.30290	100.99870	17.26061			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	64.91888	100.93575	64.76030			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.85514	105.94219	16.81582			0.00	0	65,400,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.26962	111.43974	9.24709			11,255,413,740.00	101,000	511,540,100.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.90291	117.73441	10.87552			0.00	0	271,892,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.78941	95.26383	8.77061			476,319,150.00	5,000	47,971,000.00
ES33	On	15/09/2033	Spot Bond			9.17500	85.50899	9.17500	85.48781			780,829,200,000.00	85,104,000	600,206,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.99792	100.85636	19.90937			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	91.84406	100.35540	91.61879			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	42.04482	100.00000	41.72924			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.20785	100.00000	10.18312			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.93354	100.00000	9.90947			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	65.59398	101.07344	65.43355			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	65.73050	101.11222	65.56968			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3COn	15/08/2013	Spot Bond			101.23627	66.16722	101.23627	66.00515			0.00	0	0.00
FR2D3DOn	15/08/2013	Spot Bond			101.30601	66.41279	101.30601	66.25002			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			105.15565	28.38001	105.15565	28.31385		11,567,331,811,300.00	110,002,000	72,242,000.00	
FRB05 On	21/12/2018	Spot Bond			103.15112	11.70550	103.15112	11.67893			0.00	0	796,000.00
FRB06 On	05/11/2012	Spot Bond			101.02281	100.32060	101.02281	100.04673			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.55742	92.51090	100.55742	92.27902			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.49836	10.24506	100.49836	10.21986			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.49830	8.04657	100.49830	8.02678			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			101.51768	9.11440	101.51768	9.09202			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			111.84945	15.19961	111.84945	15.16276			0.00	0	1,609,000.00
FRBC22 On	21/12/2018	Spot Bond			100.44644	9.26877	100.44644	9.24599			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	46.36080	100.00000	46.25392			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			211.83970	55.13014	211.83970	54.95961			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			105.16707	61.81563	105.16707	61.67384			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			121.95151	3.20598	121.95151	3.19736			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			266.05149	4.07873	266.05149	4.05992			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			145.44748	1.96789	145.44748	1.96199			0.00	0	0.00
FRBI33 On	07/12/2033	Spot Bond			186.40405	3.14131	186.40405	3.13003			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04 On	15/09/2015	Spot Bond			118.97136	18.89088	118.97136	18.84222			0.00	0	0.00
FRBN06 On	15/09/2015	Spot Bond			100.00000	23.43601	100.00000	23.38356			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	23.43601	100.00000	23.38356			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			51.72712	3.44467	51.72712	3.44075			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			32.59207	3.39729	32.59207	3.39466			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			31.38364	3.67175	31.38364	3.66901			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			103.71290	38.00999	103.71290	37.92332			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			101.43171	81.73163	101.43171	81.55113			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			101.42118	14.88106	101.42118	14.84455			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.70350	45.01286	100.70350	44.92219			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.43778	41.71730	100.43778	41.63347			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			101.37968	14.52250	101.37968	14.48689			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			101.37968	14.52250	101.37968	14.48689			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.95684	10.71606	100.95684	10.68959			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			101.35502	14.30950	101.35502	14.27441			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.89705	100.49706	10.87024			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	63.74656	100.81157	63.59101			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	14.11724	100.62812	14.08247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112 On	20/06/2017	Spot Bond			100.42343	9.49201	100.42343	9.46868			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.37847	100.46990	10.35294			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	31.36087	100.53541	31.28370			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.67291	98.00000	9.64071			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.05852	100.00000	9.02416			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.95749	100.61842	13.92312			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.35835	100.45750	10.33287			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.41019	100.56313	12.37965			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.32698	100.61014	13.29416			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.89349	100.43349	9.86916			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.16717	100.51033	11.13970			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.60930	100.67570	14.57330			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	12.01269	100.44913	11.97463			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.04528	100.00000	8.01069			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.95867	100.53319	13.91441			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.41698	100.63883	16.36488			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.74753	100.48091	12.70712			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.52070	100.51430	13.47783			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130 On	20/09/2017	Spot Bond			100.60627	15.65798	100.60627	15.60831			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.61543	100.56147	14.56907			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	16.28837	100.63331	16.23667			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	17.21421	100.67296	17.15955			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.61938	100.60461	15.56983			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.81680	100.58527	15.76662			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.71394	100.52263	13.67046			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	14.13021	100.51264	14.08541			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.62275	100.64764	16.56999			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.42984	100.63938	16.37769			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.90244	100.61676	15.85198			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.64847	100.64874	16.59563			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	14.29352	100.54761	14.24819			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.79908	100.48314	12.75852			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.94209	100.40273	10.90743			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	17.38132	100.68010	17.32614			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	32.55932	100.48314	32.45612			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	21.55611	100.54650	21.48775			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC148	On	24/02/2017			101.08864	3.39758	101.08864	3.38146			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.79819	100.52041	9.76712			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.73475	100.44745	1.72925			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.69286	98.00000	1.68094			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.31597	100.00000	1.30858			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.31597	100.00000	1.30858			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.23118	100.00000	1.22260			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.58988	103.88434	38.50176			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.18117	101.69803	27.11433			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.43419	100.46014	17.39132			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.24540	100.45737	14.21037			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	55.43012	101.67764	55.29382			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.26647	6.90500	101.24741			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.10715	98.80765	10.08267			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	74.65556	113.68077	74.48237			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	57.14898	100.00003	57.01054			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	28.92091	100.38660	28.84984			0.00	0	0.00
FRC61	On	28/07/2017			101.46163	8.51917	101.46163	8.49825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On	31/01/2022	Spot Bond			109.33538	6.72821	109.33538	6.71228			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.40899	100.46640	12.37847			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.50396	100.47150	12.47321			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.15375	109.51236	5.14153			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.40551	111.32550	24.35553			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.72772	109.33538	4.71653			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.74392	114.09057	5.72984			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.19182	114.42023	8.17471			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	89.84490	100.45580	89.62754			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.49474	101.66489	9.47140			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.44373	100.00000	17.40101			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.91430	100.79789	16.87257			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.20288	100.69405	15.16542			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.31801	4.73000	107.29313			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	90.25840	100.56499	90.03983			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.41563	100.70697	15.37763			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.88775	100.40068	9.86344			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.06616	100.46304	11.03894			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.61808	24.97461	100.61808	24.91311			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.64979	100.54671	12.61866			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.24339	100.52525	12.21326			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	89.43348	100.34678	89.21732			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	89.42276	100.34394	89.20663			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	91.29132	100.32862	91.11001			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	91.29208	100.34043	91.11074			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	91.29923	100.34112	91.11789			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	89.40431	100.34682	89.18770			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.49685	100.44788	10.47575			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.03069	100.64235	13.00446			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.48633	100.44732	10.46526			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.80204	98.04956	23.75524			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.51375	100.67532	13.48654			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.97066	101.43156	14.93393			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	66.98335	101.08680	66.81950			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	69.43509	102.04635	69.26380			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	67.05582	101.11165	66.89176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On	02/08/2013			104.68033	68.82937	104.68033	68.65568			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	68.34281	96.98334	68.18174			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	67.28992	101.19191	67.12517			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	67.87495	101.39248	67.70848			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	68.59322	101.63872	68.42462			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	69.04396	101.79324	68.87403			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	14.31186	137.45936	14.26907			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	62.67376	101.30769	62.51848			0.00	0	0.00
FRJ14	On	20/07/2014			104.00517	26.21859	104.00517	26.15281			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	20.26320	100.18638	20.19982		2,003,727,600,000.00	20,000,000	10,000,000.00	
FRJ16	On	21/01/2016			103.41346	11.61478	103.41346	11.58580			0.00	0	0.00
FRJ17	On	04/04/2017			100.62484	9.38438	100.62484	9.35492			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.69135	101.45882	8.67003			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.49767	100.00000	11.47586			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	4.17874	254.50193	4.16004			0.00	0	0.00
FRS37	On	07/12/2023			265.81898	4.08066	265.81898	4.06185			0.00	0	0.00
FRS43	On	07/12/2023			249.70910	4.22283	249.70910	4.20417			0.00	0	0.00
FRS46	On	31/01/2022			117.34620	2.97852	117.34620	2.97106			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			101.41744	6.84856	101.41744	6.83176			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.22768	117.54524	3.21925			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.46154	101.77641	10.43578			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.78365	100.01476	10.75752			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	66.24228	101.49749	66.07965			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.74063	101.25022	6.72412			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.99108	100.29734	40.89042			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.80269	90.41057	2.79672			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	87.11930	100.18030	86.91352			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	89.03528	100.00000	88.82125			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	62.63544	100.68430	62.43873			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.98357	100.00000	0.98050			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.97486	101.11871	11.93670			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	60.68082	100.52362	60.48841			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.93861	100.43945	59.74871			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.59524	101.12618	8.56814			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.13178	101.07593	15.08358			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.63895	100.44759	7.61475			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On	13/06/2014	Spot Bond			100.44015	28.32112	100.44015	28.23138			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.64755	100.76967	17.59147			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.20335	101.24351	25.09139			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	68.73927	101.17008	68.42732			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.60808	100.00000	2.58850			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	37.55187	100.00000	37.27001			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	101.16454	2.25000	101.14163		67,500,000,000.00	30,000,000	10,000,000.00	
FRX14	On	01/09/2014	Spot Bond			105.55013	28.75899	105.55013	28.69173		2,111,002,600,000.00	20,000,000	11,900,000.00	
FRX15	On	14/03/2015	Spot Bond			106.51279	21.35747	106.51279	21.30715		106,512,790.00	1,000	942,000.00	
FRX16	On	15/09/2016	Spot Bond			104.36488	12.12784	104.36488	12.09973			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.47601	105.51532	10.45152			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.31295	113.83008	10.28745			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.13094	108.96559	11.11221		108,965,590.00	1,000	4,900,000.00	
FRX24	On	10/12/2024	Spot Bond			117.28648	13.17988	117.28648	13.14668			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.86785	102.81960	10.84338			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.35933	79.83345	10.34023			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.48490	100.94835	14.44913			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	20.40721	100.00000	20.25403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.01778	20.62908	100.01778	20.56466			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.65260	104.81266	11.62566			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	79.04555	100.00000	78.88224			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	85.11977	100.00000	84.93270			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	79.84903	100.00000	79.68439			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	68.18810	101.05700	68.18809			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	93.07140	100.63710	92.83318			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386		16,500,000,000,000.00	165,000,000	400,000,000.00	
GR1A2A	On	18/11/2012	Spot Bond			100.81750	96.87011	100.81750	96.61522			0.00	0	13,000,000.00
GRA292	On	15/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	96.32392	99.49839	96.07165			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	88.69036	99.03016	88.47745			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRB89	On	25/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	66.71090	99.80110	99.72732			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD178	On	05/11/2012			99.64339	98.91981	99.64339	98.65340			0.00	0	0.00
GRD179	On	11/01/2013			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD182	On	04/02/2013			100.00000	99.99946	100.00000	99.99932			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	7.05905	100.01501	7.04195			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	8.93940	100.01973	8.91774			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	96.94118	100.00000	96.68807			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	96.92828	100.85290	96.67314			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	96.98645	100.88829	96.73108			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	97.19585	101.01560	96.93961			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	21.71111	100.57078	21.65766			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	11.54875	101.42786	11.52042			0.00	0	0.00
GRT03	On	15/10/2015			99.93193	15.18350	99.93193	15.14674			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	10.99256	100.43806	10.96554			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	18.74826	102.01673	18.70203			0.00	0	0.00
GSIZ16	On	23/09/2016			100.31458	11.32834	100.31458	11.30052			0.00	0	0.00
HILB01	On	18/07/2015			99.88260	15.58908	99.88260	15.52059			0.00	0	0.00
HILB02	On	13/09/2017			100.51108	10.12908	100.51108	10.08386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC02	On	17/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.39278			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	53.95604	105.54321	53.81888			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	53.95604	105.54321	53.81888			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	60.88476	100.00000	60.76956			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	67.31376	100.00000	67.18605			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	55.61819	101.63173	55.48149			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	14.81219	101.67762	14.77578			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	15.86552	105.13866	15.82533			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	54.00750	105.76786	53.86995			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	55.72560	101.68917	55.58857			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	15.11932	101.75803	15.08211			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	13.73166	117.06290	13.69340			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			106.05795	54.07389	106.05795	53.93584			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			101.79257	55.91884	101.79257	55.78120			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			101.86140	15.51365	101.86140	15.47544			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			117.06290	14.10660	117.06290	14.06729			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2013	Spot Bond				107.08651	54.30885	107.08651	54.16899			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	56.17628	101.93042	56.03784			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	15.99480	101.98773	15.95537			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	54.59583	108.34719	54.45378			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	55.01828	110.21153	54.87294			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.67684	115.88630	10.65035			231,772,600.00	2,000	37,373,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	4.02701	272.42396	4.00814			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.03272	271.70682	4.01385			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.18403	101.83148	11.15905			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.16677	102.02133	11.14178			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.31361	1.15000	111.29855			2,760,000,000.00	2,400,000	378,600,000.00
I2038	On 31/01/2038	Spot Bond				1.92000	108.23872	1.92000	108.22182			34,560,000,000.00	18,000,000	110,000,000.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.44869	2.06000	113.43015			103,000,000,000.00	50,000,000	751,425,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.43080	95.45000	20.39332			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	90.92738	100.50759	90.70406			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	92.24046	100.56563	92.01041			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	22.23400	109.26558	22.18051			0.00	0	175,000.00
IBL12	On 12/03/2013	Spot Bond				100.86049	91.28560	100.86049	91.05903			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			102.46253	21.37717	102.46253	21.32366			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.88046	100.92206	15.84124			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	59.04112	100.23329	58.89622			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	41.71900	100.52781	41.61634			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	41.28225	100.74849	41.18047			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.63058	103.45013	38.54170			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.78946	108.14435	14.75417			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.83498	111.48026	10.80849			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.65709	102.47730	35.57613			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.98005	99.82217	37.88818			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.71033	100.88835	30.63533			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.58094	106.87614	24.52125			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.93465	105.97204	12.90479			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.38147	101.15611	21.32914			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.88559	101.23137	8.86382			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.47561	119.59470	4.46422			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.89708	121.25275	2.88964			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.54187	100.15533	20.47765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.16252	9.58292	100.16252	9.55296			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.80787	105.78604	9.78502			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.57129	100.66354	15.52186			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	8.22520	100.43811	8.19915			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	72.87065	100.00000	72.71025			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.05237	99.89211	18.01224			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.05237	99.89211	18.01224			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.04075	100.97091	9.02069			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.82724	5.00000	102.79967			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.44077	101.37699	15.39199			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.50902	101.30327	14.46320			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.31961	112.11249	16.27975			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.32291	100.20174	21.27060			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.32291	100.20174	21.27060			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.97412	101.14829	9.94268			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.20501	100.00000	8.18491			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	51.89950	101.89135	51.66774			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	68.25725	101.88356	73.21166			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On	13/08/2013	Spot Bond			101.64472	71.24545	101.64472	70.91725			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.80591	101.44581	22.75426			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	62.89462	100.58397	62.59388			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	70.71185	104.33728	70.55070			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	13.71967	101.67347	17.16467			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	66.74640	99.64170	66.74639			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	98.65476	99.54183	98.39004			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	96.83417	99.44217	96.57937			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND247	On	20/11/2012	Spot Bond			99.34271	95.08301	99.34271	94.83758			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	93.39826	99.22914	93.16171			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	91.77488	99.12821	91.54670			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	90.21010	99.02750	89.98986			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	84.47781	98.62666	84.28541			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	83.16336	98.52695	82.97708			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	81.89172	98.42745	81.71127			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND316	On	16/04/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.21054	100,000.00000	0.20933			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On	20/08/2013	Spot Bond			100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	42.93693	100.00000	42.56811			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	40.92108	100.00000	40.61497			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	39.43266	100.00000	39.17143			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	38.28935	100.00000	38.06173			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	37.38395	100.00000	37.18239			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	36.64939	100.00000	36.46862			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	36.04160	100.00000	35.87777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On	30/07/2013	Spot Bond			101.10218	68.29077	101.10218	67.98775			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	97.32933	100.97718	99.43826			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	65.30649	101.06512	65.14678			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.36784	100.29400	14.33294			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.36744	103.81357	17.32394			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.72862	101.94170	16.68739			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	99.37101	100.00000	99.11622			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	92.22099	100.51669	91.99050			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.81823	100.34045	8.79657			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	79.80604	100.00000	79.64149			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.40950	100.81708	24.34928			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.52619	100.33341	10.50033			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	90.60784	100.35507	90.38668			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	82.21800	100.00000	81.85421			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.34214	6.50000	100.33032			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	83.04434	100.13131	82.79983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On	12/04/2013	Spot Bond			99.98478	80.78145	99.98478	80.55001			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	93.08409	100.42362	92.85048			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	91.95841	100.41625	91.73050			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.76849	100.44355	10.73438			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	87.75884	100.14548	87.55353			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.24230	100.16956	29.15087			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	83.41771	100.49744	83.03524			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	56.65550	100.49744	56.40260			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	79.42283	100.32608	79.07662			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	79.07848	100.31481	78.73530			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	93.10320	100.14110	92.86598			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	81.09674	100.14461	80.53291			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	55.15996	100.14677	54.77523			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	58.95331	100.14677	58.54213			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	81.09670	100.14488	80.53287			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.35541	100.00000	16.24147			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.90361	100.00000	10.82765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING182	On	23/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	81.01086	101.19828	81.01085			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	81.18593	101.21767	81.00772			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	53.88071	101.23672	53.74873			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	53.88071	101.23672	53.74873			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	56.71628	99.91080	56.57899			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	47.56054	100.00000	47.44406			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.82898	100.24109	22.77355			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.67757	102.25661	22.62153			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.37550	100.77468	43.26854			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.13857	99.93260	20.07574			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.62446	99.93094	12.58507			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.49817	99.92988	9.46853			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.94294	104.73009	10.91765			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.36336	104.25515	37.27685			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.10875	100.91681	16.06897			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.10785	108.21861	11.08135			108,218,610.00	1,000	16,695,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.95235	101.03261	23.89378			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.34728	17.27666	100.34728	17.23423			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.09798	109.98505	22.04513			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.97857	100.44886	9.95404			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.94369	100.75653	8.92163			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.12603	110.94012	3.11855			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.35622	124.10625	2.34974			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	62.48712	100.58379	62.19518			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.33749	100.18782	8.31142			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.34004	99.99997	8.30337			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.84892	101.62507	7.81395			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.41654	100.60774	0.41468			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00679	100.28878	0.00676			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	44.71971	100.00000	44.36483			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.20999	100.00000	2.19522			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.10142	100.00000	2.08624			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	74.23703	102.06373	74.09106			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	87.35110	100.17994	87.14716			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	12.23547	117.77551	12.20421			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			101.74618	9.47974	101.74618	9.45642			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.33122	124.10625	2.32480			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	96.32693	99.41373	96.07487			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	94.59487	99.31432	94.35202			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	92.92827	99.20028	92.69416			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	91.32196	99.09942	91.09610			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	89.77335	98.99876	89.55529			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	84.09425	98.62399	83.90360			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	82.79576	98.49850	82.61118			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On	24/01/2013	Spot Bond			98.39906	81.53597	98.39906	81.35713			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On	15/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On	03/10/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	42.29171	100.00000	41.94320			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	40.45192	100.00000	40.16009			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	39.07649	100.00000	38.82580			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	38.00989	100.00000	37.79036			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	37.15890	100.00000	36.96375			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	36.46432	100.00000	36.28874			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	35.88675	100.00000	35.72721			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	58.23853	100.11329	58.09731			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.70151	101.15218	8.68021			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	37.03052	101.33204	36.93975			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	14.88698	101.39683	8.69144			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	86.16106	100.01454	85.96342			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	47.22867	101.10215	67.98776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On	07/02/2013	Spot Bond			100.97704	99.47236	100.97704	98.95211			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	8.97303	100.00000	8.90568		159,168,000,000,000.00	591,680,000	3,500,000.00	
KCF01U	On	30/04/2013	Spot Bond			100.00000	82.31896	100.00000	82.14000			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	82.18266	100.00000	82.00400			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	84.10931	103.25721	83.92093			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	79.58859	102.85510	79.42099			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.74103	100.85336	2.73049			0.00	0	0.00
KSB008	On	01/11/2017	Spot Bond			100.00000	2.20971	100.00000	3.12500			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	82.79510	100.00000	82.61432			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	73.23343	100.00000	73.09178			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	9.24531	146.46402	9.21729			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	54.79892	101.88203	54.66395			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.69140	100.15505	20.64066		2,003,101,000,000.00	20,000,000	10,000,000.00	
LGL02	On	13/08/2017	Spot Bond			100.36228	17.36725	100.36228	17.30177		200,724,560.00	2,000	8,500,000.00	
LGL03	On	03/04/2018	Spot Bond			98.87452	1.80344	98.87452	1.79664			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			98.55765	83.91269	98.55765	83.72299			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	98.12513	99.62912	97.86301			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	67.99126	101.08680	67.68961			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	92.92103	99.30957	92.68670			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	90.20000	99.14082	89.97955			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	83.89305	98.70105	83.70316			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	74.15936	97.83334	74.01224			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	48.40497	100.00000	48.04165			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
MBC18 On	21/02/2013	Spot Bond			100.00000	99.99905	100.00000	99.99891			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	84.47663	99.92980	84.28647			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.95418	99.92873	38.85987			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	63.36757	100.85528	63.21289			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	30.00779	100.87824	29.93453			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.46460	100.00907	27.39806			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.68085	99.91959	19.61945			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	11.10677	100.16737	11.02420			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.97405	100.17350	1.96545			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	81.69883	100.00000	81.51967			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	81.57424	101.40172	81.39294			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	37.30218	101.42165	37.21067			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.88418	100.00000	95.63706			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.82261	100.00000	37.73098			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	97.43255	100.00000	97.17949			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.91830	100.00000	44.80948			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.20251	100.00000	39.10754			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.88207	100.00000	23.82358			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.62900	100.00000	23.57175			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.06412	100.00000	6.04927			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.80498	100.00000	14.76872			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.18128	106.46019	9.15978			0.00	0	50,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	90.98733	100.46941	90.76339			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.92728	100.55268	21.87331			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.33749	100.10089	26.27883			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.37984	100.10166	26.32108			0.00	0	9,000,000.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.88753	100.10553	10.86328			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.90281	102.05054	9.88064			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.77487	102.14122	9.75297			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.88510	100.13874	12.85640			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.46031	102.46074	12.43233			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.79415	102.63527	12.76539			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.23719	109.14290	26.17483			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.38665	100.35527	12.35622			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.37304	100.36949	7.35492			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.73547	108.22148	10.70726			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	17.12659	105.26282	17.08663			0.00	0	26,109,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.73159	100.76354	16.67843			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.66934	106.38091	13.63752			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	63.04957	100.73012	62.89415			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.28231	106.29569	13.25142			106,295,690.00	1,000	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	32.73273	109.35704	32.65522			0.00	0	4,900,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.97402	108.68196	19.92696			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	13.16736	112.43670	13.13548			0.00	0	4,200,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	47.55862	105.38322	47.44815			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC10On	06/12/2012	Spot Bond			99.21764	91.31251	99.21764	91.08642			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	82.96139	98.63643	82.77582			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			97.71856	72.87920	97.71856	72.73728			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	7.01091	100.00000	6.99392			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	7.34366	100.00000	7.32587			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	7.43441	100.00000	7.41640			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.89771	6.83406	100.89771	6.81737			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.90718	6.90555	100.90718	6.88869			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.92303	7.02465	100.92303	7.00750			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.93092	7.08419	100.93092	7.06689			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.94038	7.15564	100.94038	7.13816			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.96406	7.33420	100.96406	7.31628			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.97993	7.45319	100.97993	7.43498			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.99728	7.58406	100.99728	7.56552			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			101.01305	7.70299	101.01305	7.68416			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			101.02081	7.76246	101.02081	7.74349			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			101.11573	8.47534	101.11573	8.45460			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			101.22620	9.30566	101.22620	9.28288			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	37.26113	101.70052	37.16949			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	25.63399	101.25975	25.57119			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	22.04133	100.87403	21.98752			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.91647	101.31348	9.89217			0.00	0	0.00
NBK14B	On	27/08/2015			100.75760	18.96834	100.75760	18.88442			0.00	0	25,000,000.00
NBK15B	On	27/08/2017			100.79541	10.60921	100.79541	10.56224			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.88523	110.77590	17.84174			332,327,700.00	3,000	14,719,000.00
NBK2B	On	15/09/2015			101.00801	16.84870	101.00801	16.80707			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	11.13798	118.84122	11.10931			118,841,220.00	1,000	8,067,000.00
NBK4	On	28/10/2024			30.23292	4.21316	30.23292	4.21011			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	83.37575	102.03598	83.18654			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	19.30137	111.25692	19.25452			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.46842	101.70058	19.42054			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	7.46266	101.79234	7.44429			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	37.68959	103.06649	37.60314			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014	Spot Bond			100.27352	40.39292	100.27352	40.29375			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.45114	107.67718	14.41679			215,354,360.00	2,000	10,670,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.56951	100.28219	12.53864			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	79.76945	117.77042	79.58809			9,633,620,356,000.00	81,800,000	14,200,000.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	82.27228	101.18874	82.08769			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	92.55407	100.66622	92.32186			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.28447	100.00000	28.23081			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.72622	100.00000	35.65845			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.97302	100.00000	26.92185			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.57625	100.00000	25.52773			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.78773	100.88001	22.73209			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	91.32886	100.53804	91.10283			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	88.50493	100.29682	88.29315			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	88.28038	100.27583	88.06969			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	88.28038	100.27583	88.06969			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	88.28038	100.27583	88.06969			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	21.31720	100.26098	21.26544			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	20.79183	100.01676	20.74146			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.41868	99.92572	20.36924			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.14328	100.72872	17.10102			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.69512	78.84167	16.66862			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.37049	100.68736	13.33755			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.77442	101.44317	11.74553			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.36458	101.58167	12.33420			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.72186	101.36186	11.69311			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.14876	99.92294	11.12178			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	82.48599	100.00000	82.30510			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.66790	74.70107	13.64703			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	62.95990	100.71896	62.80639			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	41.13879	100.42509	41.05613			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	41.06843	100.41859	40.98592			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.41789	100.13494	16.34561			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.93488	101.09351	11.88193			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	2.04579	100.28784	2.03615			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	10.32356	100.21716	10.27316			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On	09/10/2017			100.00000	2.62780	100.00000	2.60808			0.00	0	0.00
NED11	On	17/09/2015			108.64353	18.25316	108.64353	18.20946			0.00	0	33,000.00
NED12A	On	14/12/2012			100.43443	90.71084	100.43443	90.48820			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	93.71494	103.93706	93.47779			0.00	0	0.00
NED6	On	20/09/2013			103.85854	53.65530	103.85854	53.53146			0.00	0	0.00
NED8	On	08/02/2014			105.20960	41.59531	105.20960	41.49987			105,209,600.00	1,000	5,724,000.00
NED9	On	06/07/2017			100.00389	7.35537	100.00389	7.33754			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	19.16572	122.15519	19.11613			0.00	0	1,211,000.00
NEDH1B	On	20/11/2018			109.62449	11.12031	109.62449	11.09107			0.00	0	0.00
NET41	On	16/02/2013			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
NHM001	On	04/09/2015			100.87482	11.19193	100.87482	11.14181			0.00	0	0.00
NILB10	On	08/12/2016			154.74879	5.90818	154.74879	5.88909			0.00	0	0.00
NMP20N	On	24/07/2020			110.78287	10.82513	110.78287	10.79923			0.00	0	0.00
NQ1A10	On	22/05/2020			112.47442	11.28345	112.47442	11.25310			0.00	0	0.00
NQ1A11	On	22/05/2016			100.87478	11.27986	100.87478	11.25232			0.00	0	0.00
NQ1A12	On	22/05/2014			100.84223	30.34270	100.84223	30.26865			0.00	0	0.00
NQ1A14	On	22/05/2013			100.77827	63.86096	100.77827	63.70518			2,217,121,940,000.00	22,000,000	11,000,000.00
NQ1A15	On	22/05/2015			100.82862	16.44327	100.82862	16.39156			3,024,858,600,000.00	30,000,000	15,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			114.30671	11.34111	114.30671	11.31017			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.64513	100.88848	30.57031			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	64.05573	100.82727	63.89940			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.62067	100.85447	16.56840			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.72255	112.37668	11.69105			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	31.00079	100.94287	30.92505			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	64.31536	100.89257	64.15832			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.94730	100.90208	16.89397			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	96.14937	100.00000	95.90092			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	64.35323	100.90209	64.19607			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	96.29120	100.00000	96.04239			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	64.57778	100.92679	64.42004			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	96.36213	100.00000	96.11313			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	64.83986	101.02443	64.68134			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	65.19118	101.11272	65.03168			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.89543	101.14634	9.87122			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.82889	101.06357	12.79751			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.73919	133.37761	48.59675			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014 On	30/04/2014	Spot Bond			112.65666	33.63016	112.65666	33.54725			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.76490	127.61916	14.72514			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	9.17747	133.90446	9.15152		191,349,473,340.00		1,429,000	6,663,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.20453	166.40319	6.18339			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	14.18990	132.37089	14.15057			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	83.83908	99.96864	83.65157			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	38.53637	99.87889	38.44312			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	38.40990	99.88231	38.31695			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.69961	101.83987	11.67081			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	18.67538	101.27473	18.62962			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	48.49301	101.19990	48.27767			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	14.79116	101.37662	14.72538			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.54176	100.00000	14.50653			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.58904	100.00000	14.55370			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.61741	100.00000	14.58200			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	15.29829	100.00000	15.26123			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	16.05483	100.00000	16.01594			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			Spot Bond	100.00000	20.78320	100.00000	20.73285		0.00	0	0.00
OML01	On	27/10/2015			Spot Bond	110.62267	14.79170	110.62267	14.75596		221,245,340.00	2,000	104,548,000.00
OTCA05	On	31/10/2012			Spot Bond	101.46154	81.23754	101.46154	81.23754		0.00	0	0.00
OTCA06	On	31/10/2012			Spot Bond	101.50084	81.27105	101.50084	81.27105		0.00	0	0.00
OTCA07	On	31/10/2012			Spot Bond	101.43206	81.21241	101.43206	81.21240		0.00	0	0.00
OTCA08	On	31/10/2012			Spot Bond	101.45171	81.22917	101.45171	81.22916		0.00	0	0.00
OTCA10	On	31/10/2012			Spot Bond	108.95552	80.57482	108.95552	80.57482		0.00	0	0.00
OTCA1U	On	31/10/2012			Spot Bond	100.00000	81.92581	100.00000	81.92580		0.00	0	0.00
OTCA2U	On	31/07/2016			Spot Bond	100.00000	3.91908	100.00000	3.90184		0.00	0	0.00
OTCB1U	On	31/10/2012			Spot Bond	100.00000	82.25581	100.00000	82.25580		0.00	0	0.00
PBET01	On	13/09/2015			Spot Bond	109.71000	11.97619	109.71000	11.95192		0.00	0	0.00
PCF03	On	06/04/2015			Spot Bond	100.00000	22.20739	100.00000	22.15359		0.00	0	0.00
PCF03U	On	02/03/2016			Spot Bond	100.00000	6.36893	100.00000	6.35333		0.00	0	0.00
PMM02	On	13/06/2013			Spot Bond	100.48296	59.55234	100.48296	59.36358		0.00	0	0.00
PMM04	On	25/01/2013			Spot Bond	98.38076	81.35996	98.38076	81.18193		0.00	0	0.00
PNP03	On	21/02/2013			Spot Bond	100.00000	76.51992	100.00000	76.35983		0.00	0	0.00
PNP05	On	21/08/2013			Spot Bond	100.00000	55.94187	100.00000	55.81772		0.00	0	0.00
PNP06	On	21/11/2012			Spot Bond	100.73845	97.27311	100.73845	97.01934		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.42050	28.98445	100.42050	28.91319			4,016,820,000,000.00	40,000,000	20,000,000.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	93.33281	103.78737	93.09751			166,059,792,000.00	1,600,000	90,000,000.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	90.46041	100.37625	90.23903			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	60.39787	100.37300	60.24945			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	60.55627	100.39251	60.40743			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	60.76215	100.41791	60.61278			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	90.50374	100.38925	90.28224			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.43155	29.13119	100.43155	29.05957			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			103.92808	93.52091	103.92808	93.28486			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.42500	60.82023	100.42500	60.67071			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.42441	61.09937	100.42441	60.94917			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.41200	90.57958	100.41200	90.35785			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.45623	29.45915	100.45623	29.38671			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.48342	61.29529	100.48342	61.14452			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.47042	90.77459	100.47042	90.55225			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.48350	29.82154	100.48350	29.74819			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.53526	61.71745	100.53526	61.56558			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			101.01119	44.46300	101.01119	44.35432			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On	15/09/2014	Spot Bond			115.36704	36.55708	115.36704	36.40074			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.80770	90.32933	24.75667			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15997	36.97373	1.15889			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.48000	122.77012	5.47000	122.78145		123,593,185,359,440.00	553,500,978	23,004,109,000.00	
R158	On	15/09/2015	Spot Bond			122.26482	26.76458	122.26482	26.64543			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.96098	85.50505	12.93551			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.18089	128.79704	22.07858			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.14020	81.26980	7.12676			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	59.50043	106.08559	59.36298			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.76000	127.06908	7.76000	127.04265		45,786,234,880,000.00	900,288,000	10,824,293,877.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08971	34.66514	1.08876			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04103	32.55096	1.04017			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.26231	113.86399	213.23747	113.50491			0.00	0	1,426,806,080.00
R197	On	07/12/2023	Spot Bond			1.18000	280.02992	1.18000	279.99175		230,973,379,360.00	195,740,152	171,697,638.00	
R201	On	21/12/2014	Spot Bond			5.03500	110.60599	5.02500	110.61197		7,270,540,000,000.00	444,000,000	1,693,000,000.00	
R202	On	07/12/2033	Spot Bond			1.88000	207.44589	1.88000	207.41367		1,429,461,008,000.00	760,351,600	1,249,515,717.00	
R2023	On	28/02/2023	Spot Bond			7.18500	105.38263	7.17500	105.43608		8,564,520,000,000.00	192,000,000	2,845,060,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.85000	111.10419	5.84500	111.10871			13,071,619,197,000.00	234,464,820	7,087,566,606.00
R204	On	21/12/2018	Spot Bond			6.14000	112.28713	6.13000	112.32197			12,475,644,346,000.00	031,863,900	6,626,139,735.00
R2048	On	28/02/2048	Spot Bond			99.20808	10.12480	99.20808	10.10229			73,810,811,520,000.00	744,000,000	709,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	39.44512	100.00000	39.34956			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.09000	104.99000	5.08000	104.98747			4,744,389,000,000.00	932,100,000	2,513,790,400.00
R207	On	15/01/2020	Spot Bond			6.48000	106.51033	6.47000	106.55029			17,291,315,203,200.00	668,412,840	5,380,942,297.00
R208	On	31/03/2021	Spot Bond			6.68000	101.03038	6.67500	101.04403			12,351,567,160,000.00	849,037,000	8,921,871,571.00
R209	On	31/03/2036	Spot Bond			8.57000	77.26445	8.57000	77.24664			55,928,026,365,600.00	526,024,080	8,178,155,659.00
R210	On	31/03/2028	Spot Bond			1.57000	158.60173	1.57000	158.57838			97,999,400,000.00	62,420,000	162,240,000.00
R211	On	31/01/2017	Spot Bond			0.22000	123.70373	0.22000	123.69012			0.00	0	1,173,000,000.00
R212	On	31/01/2022	Spot Bond			1.08000	129.13150	1.08000	129.11426			311,904,000,000.00	288,800,000	1,163,486,000.00
R213	On	28/02/2031	Spot Bond			8.35500	88.58278	8.35500	88.56275			10,821,705,135,000.00	295,237,000	3,458,638,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.35733	77.73332	9.34037			132,675,230,576,000.00	706,800,000	5,648,857,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	73.51972	98.10852	73.37472			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	50.62075	95.74929	50.51147			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.98712	93.40448	34.91312			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.59102	91.01110	24.54011			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.90410	87.49080	17.86824			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			85.50505	12.96098	85.50505	12.93551			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.52746	83.47163	9.50912			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.14020	81.26980	7.12676			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	88.02006	99.35642	87.80967			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	60.52628	96.68315	60.39599			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.56881	94.26296	41.48119			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.99893	91.92899	28.93906			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.50750	89.76971	20.46599			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.04828	86.42385	15.01877			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.97220	84.45562	10.95110			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.15117	82.31050	8.13583			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.18568	79.97373	6.17432			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.12015	75.56089	5.11119			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.06662	73.15412	4.05970			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.40600	69.91580	3.40043			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.77532	67.83418	2.77090			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.28999	65.82731	2.28643			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.91690	63.84766	1.91400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			60.09257	1.80866	60.09257	1.80606			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.56348	58.22853	1.56130			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.46247	55.42223	1.46052			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.29437	53.71567	1.29269			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.15608	52.07678	1.15461			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04145	50.50256	1.04017			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94173	49.04085	0.94060			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85754	47.63992	0.85654			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32319	40.84619	1.32185			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.25931	39.49703	1.25807			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.20541	38.20719	1.20426			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15997	36.97373	1.15889			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12174	35.79392	1.12073			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08971	34.66514	1.08876			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06304	33.58493	1.06214			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04103	32.55096	1.04017			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.84211	100.64880	43.73411			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	56.99167	99.92574	56.85369			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03On	15/07/2016	Spot Bond			99.90770	12.50619	99.90770	12.47592			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.96576	17.96867	100.96576	17.91210			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.79639	100.00000	1.78849			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.56581	91.98644	100.56581	91.75701			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	59.23632	100.63344	60.72693			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	60.92421	100.61948	60.73088			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	56.87515	100.62865	56.62100			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	20.50315	100.22952	20.45283			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	73.65275	100.00000	73.55635			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	91.21147	100.48281	90.98301			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.56819	101.67229	26.50287			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	104.11538	5.87500	104.09890			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	99.09625	100.84394	98.83266			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	20.08522	100.93776	19.99621			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	84.06227	100.29264	83.86855			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	43.62974	100.11180	43.30200			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	29.96444	100.68733	29.89060			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			101.03586	94.67299	101.03586	94.43041			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	94.81834	101.10798	94.57523			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	25.52014	102.70350	25.45682			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	13.27658	100.28309	13.25023			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.40792	102.22019	11.37974			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	14.62250	101.97649	14.58645			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	14.62250	101.97649	14.58645			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	52.08794	99.90414	51.85906			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	65.78797	100.99069	65.49633			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	60.45447	100.58819	60.18442			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	41.72924	100.00000	41.41602			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.51606	100.38461	4.49592			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.39260	100.43152	0.39085			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.92520	100.88031	43.81678			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	38.32108	100.00000	38.24522			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.76651	101.00223	23.70842			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.44675	5.25000	101.43247			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.68722	100.00000	0.68554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.73839	100.00000	3.72933			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.40351	109.50878	9.38097			0.00	0	6,690,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.08375	105.69036	8.06779			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	96.63259	100.82812	96.37897			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.97387	117.11129	15.93390			0.00	0	31,469,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.92466	100.96377	10.89797			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.75559	109.76738	13.72274			0.00	0	17,211,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	7.14453	101.55586	7.12699			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	8.02782	100.47716	8.00809		602,862,960,000.00	0.00	6,000,000	3,000,000.00
SBK17	On	31/07/2024	Spot Bond			101.44951	8.35055	101.44951	8.32444			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	11.42450	100.00000	11.33875			0.00	0	0.00
SBK19	On	24/10/2019	Spot Bond			100.00000	11.47165	100.00000	11.38555			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.43505	110.28697	22.38156		110,286,970.00	0.00	1,000	16,219,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	72.10803	101.21158	71.96979			0.00	0	2,723,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.70863	101.86258	9.68670		101,862,580.00	0.00	1,000	8,972,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	33.75432	127.67688	33.65938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			159.66556	37.69065	159.66556	37.56864			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	62.32204	152.98792	62.16207			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.09582	117.95662	19.04697			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	19.01367	118.36117	18.96489			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.97268	118.56412	18.92394			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	66.08116	143.82678	65.91292			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.44243	103.68838	10.41836			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.05765	118.14423	19.00883			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	19.03712	118.24540	18.98832			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	55.15282	211.65251	54.98230			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	73.08860	100.00000	72.94695			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.67223	100.42831	8.65091			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	31.03995	99.21990	30.96447			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.14686	100.36654	30.07279			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.86557	100.15186	10.83922			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	58.84570	100.16711	58.70294			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.45421	100.00000	45.34410			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.52856	107.02647	10.50366			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			101.09831	45.06476	101.09831	44.95452			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.41551	101.18390	11.38756			303,551,700,000.00	3,000,000	1,500,000.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.83374	100.29283	7.81450			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.03029	100.00000	1.02801			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.08623	100.30374	8.06637			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.50819	112.35030	12.47775			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.92822	107.31305	13.89574			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.95835	101.14300	7.93326			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.89542	100.81390	21.84199			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.66914	100.85958	8.64188			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.23169	100.88565	8.21159			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.44814	107.86744	9.43238			323,602,320.00	3,000	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.65307	100.17939	11.62737			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.28544	102.91713	12.25776			102,917,130.00	1,000	2,073,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	74.97706	102.48454	74.82775			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.91541	118.34171	15.87526			3,763,384,719,710.00	31,801,000	9,500,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	65.32851	120.99445	65.15396			3,678,231,280,000.00	30,400,000	3,800,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.08646	265.12288	4.06766			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.47561	119.59470	4.46422			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.27982	112.58000	10.25185			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	90.87680	100.00000	90.67304			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.52687	100.00000	2.52068			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21655	82.63494	0.21609			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.34214	6.50000	100.33032			0.00	0	26,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.54361	100.49004	10.51767			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	59.04859	100.22255	58.90368			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.49430	100.24006	16.45382			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.96067	100.37865	9.93619		100,378,650,000.00	0.00	1,000,000	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.30050	104.63904	10.28366			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	57.74891	104.53403	57.61710			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.82304	110.17225	13.79012			0.00	0	8,687,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	64.42672	104.99511	64.27833			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.54818	102.86503	10.52403			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.49323	101.14731	30.41860			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.47225	100.91285	11.44423			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.82600	101.15213	16.78482			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.26262	100.91985	9.24000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.44486	110.58806	15.40776			0.00	0	1,818,000.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.73371	99.95086	19.67212			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.53709	100.74418	10.51111			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.12988	100.29998	10.10501			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.18112	101.49647	9.15208			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.25422	89.26946	8.23751			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.28715	88.92846	8.27042			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.54440	107.77651	23.50494			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.71241	97.48656	9.69148			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.84979	100.44496	10.81541			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.32741	104.60347	10.30344			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.76861	119.58561	18.72007			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.81487	101.19280	2.80355			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.15418	100.00000	52.03843			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	56.12163	100.00000	55.99708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	56.12163	100.00000	55.99708			0.00	0	0.00
SYN935	On	05/11/2012			99.64354	98.91981	99.64354	98.65340			0.00	0	0.00
SYN936	On	13/11/2012			99.53077	96.83144	99.53077	96.57643			0.00	0	0.00
SYN937	On	14/11/2012			99.51589	96.57693	99.51589	96.32329			0.00	0	0.00
SYN938	On	16/11/2012			99.48756	96.07206	99.48756	95.82115			0.00	0	0.00
SYN939	On	16/11/2012			99.48776	96.07206	99.48776	95.82114			0.00	0	0.00
SYN941	On	20/11/2012			99.42961	95.07892	99.42961	94.83329			0.00	0	0.00
SYN942	On	20/11/2012			99.43109	95.07885	99.43109	94.83322			0.00	0	0.00
SYN943	On	16/11/2012			100.10042	96.04882	100.10042	95.79649			0.00	0	0.00
SYN944	On	22/11/2012			99.40185	94.59037	99.40185	94.34733			0.00	0	0.00
SYN945	On	23/11/2012			99.34562	94.35034	99.34562	94.10867			0.00	0	0.00
SYN946	On	27/11/2012			99.33096	93.39193	99.33096	93.15517			0.00	0	0.00
SYN947	On	18/12/2012			99.03221	88.69015	99.03221	88.47724			0.00	0	0.00
SYN949	On	29/11/2012			99.30851	92.92110	99.30851	92.68677			0.00	0	0.00
SYN950	On	15/01/2013			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.57317	117.60842	17.52856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			104.75139	9.25390	104.75139	9.23251			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	36.08458	100.00000	36.00515			0.00	0	0.00
TF105U	On	25/10/2014	Spot Bond			100.00000	26.16820	100.00000	25.97179			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.87834	102.75446	37.79168			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	81.87497	98.53867	81.69439			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	79.28553	98.31078	79.11657			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	89.54501	99.10758	89.32781			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	73.72257	97.81910	73.57720			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	97.33021	100.94335	98.47397			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	84.85641	99.98492	84.66402			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	83.72832	99.89383	83.54118			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	13.86832	101.19250	13.83437			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.73965	107.95127	13.70745			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	92.72970	100.57712	92.49607			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.09101	100.87887	43.00500			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	45.22807	100.92142	45.08573		3,027,642,600,000.00	30,000,000	15,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On	18/10/2038	Spot Bond			101.62026	7.64750	101.62026	7.62329			0.00	0	0.00
TH10A2 On	18/10/2038	Spot Bond			101.66672	7.88255	101.66672	7.85758			0.00	0	0.00
TH10A3 On	18/10/2038	Spot Bond			102.00557	9.73305	102.00557	9.71127			0.00	0	0.00
TH10A4 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH10A5 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH10A6 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			101.76658	8.38729	101.76658	8.36070			0.00	0	0.00
TH10B2 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			101.98019	9.46445	101.98019	9.43439			0.00	0	0.00
TH10C2 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			102.86169	13.87420	102.86169	13.82981			0.00	0	0.00
TH10D2 On	18/07/2017	Spot Bond			100.00000	4.41939	100.00000	4.41939			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			101.66078	9.93533	101.66078	9.91091			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	5.94092	101.48088	5.92635			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.39350	101.58542	6.37779			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.43206	105.94334	6.41566			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.29595	101.79445	7.27799			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.69589	101.88733	7.67692			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.89232	102.87096	11.86277			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.66042	101.59334	9.63669		2,031,866,800,000.00	20,000,000	10,000,000.00	
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.65402	101.62589	11.62538			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.88795	101.64915	9.86365			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.54381	101.62589	6.52773			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.64418	101.64915	6.62785			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.69435	101.66078	6.67790			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.73629	101.61194	9.71237			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	9.88795	101.64915	9.86365			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.40859	101.77704	10.38298			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.19546	101.77704	7.17775			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.40859	101.77704	10.38298			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			101.96303	11.16391	101.96303	11.13639			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			102.00952	8.19435	102.00952	8.17413			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			101.95141	11.11678	101.95141	11.08937			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			102.88090	14.85944	102.88090	14.82251			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			102.93896	12.14624	102.93896	12.11605			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond			102.91574	14.99868	102.91574	14.96140			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.16956	39.91266	100.16956	39.81582			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.66674	115.34604	19.61760			115,346,040.00	1,000	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.41705	98.42479	10.39758			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.41037	113.10271	13.37774			113,102,710.00	1,000	1,002,078,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.30327	114.87864	10.27747			344,635,920.00	3,000	306,163,000.00
TN23	On	06/11/2023	Spot Bond			120.75839	14.16330	120.75839	14.12698			0.00	0	108,785,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.67928	105.49834	10.65472			0.00	0	134,104,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.70910	103.04013	12.68044			103,040,130.00	1,000	13,661,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.88203	100.87844	8.83995			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	9.08984	100.89915	9.04677			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.35298	100.92536	9.30866			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.38067	100.92812	9.33622			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.68107	101.05768	10.63040			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	18.13320	101.32571	18.04699			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	21.04944	100.00000	20.88047			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.90133	100.00000	10.81383			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.34169	100.00000	9.26669			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.02767	10.00000	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
TR31	On	31/12/2099	Spot Bond			9.75000	100.02698	9.75000	100.00000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.02672	100.00000	10.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	74.80146	97.58601	74.65217			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	71.24126	96.66726	71.10937			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	92.92613	99.23248	92.69196			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	85.44166	98.71758	85.24467			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	63.68716	99.76004	63.56654			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	79.11564	98.31631	78.94740			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.87280	114.88602	10.84557			0.00	0	160,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	99.53978	104.60170	99.27071			0.00	0	51,357,000.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.60363	99.85679	38.51023			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.84924	99.84614	12.81815			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.73432	100.02475	21.68165			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	12.08047	107.51485	12.05179			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.87079	100.00000	99.60231			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.18675	100.00000	46.07486			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.90153	100.00000	99.63298			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.52868	100.00000	46.41084			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.01221	100.00000	99.74337			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.68371	100.00000	46.57060			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	15.70631	101.12514	15.65679			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	9.85482	101.16690	9.82374			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.34707	101.16870	7.32389			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	79.69292	100.00000	79.52860			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	93.07225	100.62384	92.83406			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.95993	142.66000	7.94062			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.71085	125.92352	17.66391			125,923,520.00	1,000	66,969,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.87995	235.74310	5.85454			1,551,425,341,100.00	6,581,000	35,104,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.35408	110.71509	21.30302			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.24477	112.63018	13.21267			11,263,018,000.00	100,000	81,100,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.83448	114.13989	11.80549			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.81097	112.54320	11.78235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			112.28516	11.76735	112.28516	11.73890			0.00	0	27,080,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.28656	95.75673	52.17367			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.36697	94.53097	43.27534			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.78628	86.34739	14.75747			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	34.01348	92.99863	33.94220			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.45358	91.84060	28.39520			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.21640	85.12782	12.19262			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.33268	90.00797	21.28964			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.76094	86.33473	14.73219			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.06689	64.79116	2.06369			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02826	100.00000	0.02820			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.80308	100.00000	18.76741			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.23649	100.00000	19.20000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.22941	100.00000	15.20051			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.22941	100.00000	15.20051			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.05116	100.00000	9.03399			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.54992	100.00000	8.53370			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.04582	100.00000	8.03056			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.04582	100.00000	8.03056			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.76892	100.00000	6.75607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									789,871,941,614,550.00	,197,808,570	100 615 282 380.00
Grand Total:									19,887,644,708,278.00	97,961,905	00 616 784 615.00