



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/11/2012

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			8.77830	8.77830	8.70700	8.70700		13.41	58,586,374.20	6,674	324,173.00
\$ / R	On	14/12/2012	7.80	Call			909.98920	0.90999	979.782	15.05	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			2.98920	0.00299	1.482	15.05	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			762.70980	0.76271	831.211	14.19	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			5.70980	0.00571	2.911	14.19	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			714.32380	0.71432	782.014	13.94	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			7.32380	0.00732	3.714	13.94	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			1.89900	0.00190	1.397	26.81	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,394.89900	2.39490	2,323.097	26.81	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			44.24800	0.04425	47.475	16.50	0.00	0	9,250.00
\$ / R	On	14/12/2012	9.25	Put			587.24800	0.58725	519.175	16.50	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			26.08480	0.02608	26.933	18.23	0.00	0	1,300.00
\$ / R	On	14/12/2012	9.50	Put			819.08480	0.81908	748.633	18.23	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			5.41660	0.00542	4.812	23.67	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,698.41660	1.69842	1,626.512	23.67	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			63.12170	0.06312	69.356	15.55	0.00	0	1,540.00
\$ / R	On	14/12/2012	9.10	Put			456.12170	0.45612	391.056	15.55	0.00	0	0.00
\$ / R	On	14/12/2012	9.20	Call			49.52680	0.04953	53.559	16.16	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			542.52680	0.54253	475.259	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			46.27630	0.04628	49.808	16.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			569.27630	0.56928	501.508	16.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			103.84240	0.10384	117.346	14.33	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			296.84240	0.29684	239.046	14.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			80.83870	0.08084	90.151	14.94	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			373.83870	0.37384	311.851	14.94	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			78.84940	0.07885	87.807	15.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			381.84940	0.38185	319.507	15.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			151.29520	0.15130	173.620	13.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			194.29520	0.19430	145.320	13.41	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			133.50240	0.13350	152.527	13.72	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			226.50240	0.22650	174.227	13.72	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			126.96620	0.12697	144.774	13.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			239.96620	0.23997	186.474	13.84	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			289.36230	0.28936	331.799	13.21	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			82.36230	0.08236	53.499	13.21	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			227.07370	0.22707	261.304	13.29	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			120.07370	0.12007	83.004	13.29	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			174.20930	0.17421	200.348	13.37	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			167.20930	0.16721	122.048	13.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			439.94280	0.43994	496.736	13.04	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			32.94280	0.03294	18.436	13.04	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			423.49850	0.42350	479.064	13.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			36.49850	0.03650	20.764	13.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			399.36100	0.39936	452.983	13.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			42.36100	0.04236	24.683	13.08	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			666.35290	0.66635	733.033	13.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			9.35290	0.00935	4.733	13.70	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			618.88950	0.61889	684.325	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			11.88950	0.01189	6.025	13.45	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			482.20150	0.48220	541.819	13.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			25.20150	0.02520	13.519	13.00	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.89660	8.89660	8.82460	8.82460		15.21	622,762.00	70	40,135.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			83.66860	0.08367	85.264	20.68	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,459.06860	1.45907	1,388.664	20.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			63.92960	0.06393	64.515	22.13	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,789.32960	1.78933	1,717.915	22.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			51.15980	0.05116	51.567	23.29	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,076.55980	2.07656	2,004.967	23.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			186.34290	0.18634	195.075	17.09	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			711.74290	0.71174	648.475	17.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			151.63420	0.15163	157.659	17.95	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			877.03420	0.87703	811.059	17.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			99.20480	0.09920	101.731	19.86	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,274.60480	1.27460	1,205.131	19.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			326.77850	0.32678	349.075	15.06	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			352.17850	0.35218	302.475	15.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			274.79940	0.27480	291.227	15.63	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			450.19940	0.45020	394.627	15.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			245.26950	0.24527	259.092	16.05	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			520.66950	0.52067	462.492	16.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			791.08880	0.79109	846.549	14.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			66.48880	0.06649	49.949	14.00	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			498.82420	0.49882	535.601	13.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			174.22420	0.17422	139.001	13.98	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			369.45610	0.36946	395.482	14.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			294.85610	0.29486	248.882	14.75	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			875.50740	0.87551	934.029	14.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			50.90740	0.05091	37.429	14.05	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			9.00090	9.00090	8.92850	8.92850		16.02	15,841,584.00	1,760	14,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			530.76680	0.53077	558.042	15.18	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			352.26680	0.35227	307.142	15.18	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			526.29620	0.52630	553.263	15.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			357.79620	0.35780	312.363	15.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			535.27800	0.53528	562.865	15.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			346.77800	0.34678	301.965	15.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.19110	9.19110	9.11680	9.11680		16.77	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			499.04790	0.49905	503.335	18.30	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,072.24790	1.07225	1,002.235	18.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			379.27410	0.37927	381.033	19.81	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,532.47410	1.53247	1,459.933	19.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,288.70670	1.28871	1,328.351	14.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			171.90670	0.17191	137.251	14.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			822.06020	0.82206	835.970	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			455.26020	0.45526	394.870	15.64	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			718.60470	0.71860	728.676	16.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			601.80470	0.60180	537.576	16.44	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.35410	9.35410	9.28460	9.28460		17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,606.42740	1.60643	1,645.511	15.80	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			321.82740	0.32183	291.411	15.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.04630	10.04630	9.99630	9.99630		19.37	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.77830	8.77830	8.70700	8.70700		13.41	210,679.20	24	1,404.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			43,791.21440	0.43791	49,522.247	12.74	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			3,091.21440	0.03091	1,692.247	12.74	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			23,168.59000	0.23169	26,682.459	13.17	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			11,468.59000	0.11469	7,852.459	13.17	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			13,350.24030	0.13350	15,252.719	13.72	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			22,650.24030	0.22650	17,422.719	13.72	0.00	0	0.00

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\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.89660	8.89660	8.82460	8.82460		15.21	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			39,746.38520	0.39746	42,589.810	14.56	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			26,286.38520	0.26286	21,929.810	14.56	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			9.00090	9.00090	8.92850	8.92850		16.02	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			52,629.62140	0.52630	55,326.329	15.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			35,779.62140	0.35780	31,236.329	15.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			53,527.80240	0.53528	56,286.463	15.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			34,677.80240	0.34678	30,196.463	15.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			53,076.68460	0.53077	55,804.244	15.18	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			35,226.68460	0.35227	30,714.244	15.18	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.08100	14.08100	14.05600	14.05600		11.31	3,661,060.00	260	16,649.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,807.25280	1.80725	1,831.937	15.64	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			1.25280	0.00125	0.937	15.64	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			709.12030	0.70912	728.854	10.80	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			23.12030	0.02312	17.854	10.80	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			555.41370	0.55541	570.821	10.94	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			49.41370	0.04941	39.821	10.94	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			440.52820	0.44053	451.442	11.05	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			84.52820	0.08453	70.442	11.05	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			281.97650	0.28198	285.017	11.24	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			175.97650	0.17598	154.016	11.24	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			173.02420	0.17302	171.022	11.79	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			317.02420	0.31702	290.022	11.79	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.26610	14.26610	14.24090	14.24090		12.96	0.00	0	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			401.97840	0.40198	400.628	13.31	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			561.07840	0.56108	534.528	13.31	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			861.80440	0.86180	874.888	11.96	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			150.90440	0.15090	138.788	11.96	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			747.95830	0.74796	757.860	12.19	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			207.05830	0.20706	191.760	12.19	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			629.08730	0.62909	635.217	12.47	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			288.18730	0.28819	269.117	12.47	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.42910	14.42910	14.40400	14.40400		13.76	0.00	0	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			377.09710	0.37710	370.771	15.61	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			1,273.09710	1.27310	1,241.671	15.61	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			636.25110	0.63625	634.307	13.76	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			632.25110	0.63225	605.207	13.76	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			547.48350	0.54748	543.732	14.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			793.48350	0.79348	764.632	14.27	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			501.05100	0.50105	496.439	14.58	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			897.05100	0.89705	867.339	14.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			928.48010	0.92848	935.914	12.69	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			314.48010	0.31448	296.814	12.69	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			922.78260	0.92278	930.052	12.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			318.78260	0.31878	300.952	12.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			917.11710	0.91712	924.219	12.72	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			323.11710	0.32312	305.119	12.72	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,436.48560	2.43649	2,460.045	14.32	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			32.48560	0.03249	30.945	14.32	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,502.52720	1.50253	1,521.275	12.24	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			98.52720	0.09853	92.175	12.24	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10910	0.10870	0.10870		15.38	0.00	0	22,068.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			176.11980	0.00176	185.835	15.38	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			306.11980	0.00306	275.835	15.38	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11060	0.11060	0.11030	0.11030		16.82	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,039.75200	0.02040	2,068.374	16.78	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			9.75200	0.00010	8.374	16.78	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,123.39990	0.01123	1,144.171	16.24	0.00	0	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	0.10	Put			93.39990	0.00093	84.171	16.24	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			474.39980	0.00474	482.129	16.82	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			444.39980	0.00444	422.129	16.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.27860	11.27860	11.29100	11.29100		11.50	21,406,782.80	1,898	73,545.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,791.19580	1.79120	1,778.792	16.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.19580	0.00020	0.192	16.63	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,441.89950	1.44190	1,429.452	15.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			0.89950	0.00090	0.852	15.45	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			104.84090	0.10484	98.815	12.28	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			313.84090	0.31384	320.215	12.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			391.29030	0.39129	379.893	11.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			50.29030	0.05029	51.293	11.07	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			353.97930	0.35398	342.744	11.14	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			62.97930	0.06298	64.144	11.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			285.66240	0.28566	274.828	11.29	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			94.66240	0.09466	96.228	11.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			996.08520	0.99609	982.847	13.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			5.08520	0.00509	4.247	13.43	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			897.76820	0.89777	884.114	12.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			6.76820	0.00677	5.514	12.75	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			496.99300	0.49699	485.266	10.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			25.99300	0.02599	26.666	10.88	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.44130	11.44130	11.45400	11.45400		13.13	0.00	0	11,438.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			103.92240	0.10392	101.159	16.40	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,289.92240	1.28992	1,299.859	16.40	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			627.51020	0.62751	620.223	12.20	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			143.51020	0.14351	148.923	12.20	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Call			607.94400	0.60794	600.763	12.26	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Put			153.94400	0.15394	159.463	12.26	0.00	0	500.00

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			11.58570	11.58570	11.59850	11.59850		13.85	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			655.91530	0.65592	648.224	13.10	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			317.41530	0.31742	322.524	13.10	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			666.36810	0.66637	658.587	13.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			307.86810	0.30787	312.887	13.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			661.12250	0.66112	653.388	13.08	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			312.62250	0.31262	317.688	13.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.85080	11.85080	11.86230	11.86230		14.64	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,033.39460	1.03339	1,024.886	13.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			371.09460	0.37109	374.086	13.38	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.37588	111.37588	111.37588	111.37588			0.00	0	0.00
2025	On	07/02/2013	Bond Future			111.94753	111.94753	111.95125	111.95125			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			961.25000	0.96125	957.530		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			951.25000	0.95125	947.530		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			941.25000	0.94125	937.530		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			108.31051	108.31051	108.31051	108.31051			0.00	0	0.00
2038	On	07/02/2013	Bond Future			109.13772	109.13772	108.71372	108.71372			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,723.72000	2.72372	3,147.720		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			2,713.72000	2.71372	3,137.720		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			2,703.72000	2.70372	3,127.720		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			113.55020	113.55020	113.55020	113.55020			0.00	0	0.00
2050	On	07/02/2013	Bond Future			113.90038	113.90038	113.90124	113.90124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On	07/02/2013	Bond Future	112.99	Call			911.24000	0.91124	910.380		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			901.24000	0.90124	900.380		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			891.24000	0.89124	890.380		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	07/02/2013	Index Future			480.99800	480.99800	480.80300	480.80300			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			487.07500	487.07500	486.87700	486.87700			0.00	0	0.00
ALBI	On	07/02/2013	Index Future			427.47000	427.47000	427.23700	427.23700			0.00	0	1,065.00
ALBI	On	02/05/2013	Index Future			432.87000	432.87000	432.63400	432.63400			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.08650	9.08650	9.02950	9.02950		11.25	181,730.00	20	9,230.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			577.76330	0.57776	633.000	12.30	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			8.26330	0.00826	6.500	12.30	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.14220	9.14220	9.08510	9.08510		12.18	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			640.71600	0.64072	685.829	11.82	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			65.61600	0.06562	53.629	11.82	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.18960	9.18960	9.13260	9.13260			0.00	0	136.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			382.60000	0.38260	439.600		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			372.60000	0.37260	429.600		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			392.60000	0.39260	449.600		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.24010	9.24010	9.18450	9.18450		13.15	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			594.01720	0.59402	621.159	12.55	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			299.51720	0.29952	271.059	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			588.72310	0.58872	615.647	12.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			304.22310	0.30422	275.547	12.56	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			583.47220	0.58347	610.175	12.58	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			308.97220	0.30897	280.075	12.58	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.56070	9.56070	9.54610	9.54610		14.47	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.80730	8.80730	8.72650	8.72650		14.49	0.00	0	82.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			424.87900	0.42488	485.458	14.23	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			48.37900	0.04838	28.158	14.23	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.90710	8.90710	8.82530	8.82530		13.26	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			388.55490	0.38855	430.760	12.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			203.25490	0.20325	163.660	12.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			382.96810	0.38297	424.659	12.98	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			207.66810	0.20767	167.559	12.98	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			377.43610	0.37744	418.616	12.99	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			212.13610	0.21214	171.516	12.99	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.22520	0.22520	0.18770	0.18770			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.25100	0.25100	0.22650	0.22650			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00210	0.00210	0.00470	0.00470			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00280	0.00280	0.00370	0.00370			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.30850	0.30850	0.29750	0.29750			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00160	0.00160	0.00190	0.00190			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			0.25310	0.25310	0.23120	0.23120			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.31130	0.31130	0.30110	0.30110			0.00	0	3,700.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	14/12/2012	Can-Do Future			0.00160	0.00160	0.00190	0.00190			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.17110	0.17110	0.15520	0.15520			0.00	0	32,250.00
CF CANIOn	14/12/2012	Can-Do Future			0.28450	0.28450	0.28780	0.28780			0.00	0	13,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.05880	0.05880	0.05050	0.05050			0.00	0	52,750.00
CF CANIOn	20/12/2012	Can-Do Future			5,961.37000	5,961.37000	5,319.66000	5,319.66000			0.00	0	10.00
CF CANIOn	20/12/2012	Can-Do Future			7,795.22000	7,795.22000	6,840.48000	6,840.48000			0.00	0	10.00
CF CANIOn	21/11/2012	Can-Do Future			2,824.68000	2,824.68000	3,103.19000	3,103.19000			0.00	0	10.00
CF CANIOn	20/12/2012	Can-Do Future			3,884.26000	3,884.26000	4,071.55000	4,071.55000			0.00	0	10.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.35090	9.35090	9.35910	9.35910		11.87	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			354.52170	0.35452	345.018	11.01	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			35.42170	0.03542	34.118	11.01	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.49220	9.49220	9.50060	9.50060		14.22	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			517.79030	0.51779	507.277	13.17	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			157.19030	0.15719	155.077	13.17	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			511.73330	0.51173	501.232	13.20	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			161.13330	0.16113	159.032	13.20	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			505.73110	0.50573	495.246	13.23	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			165.13110	0.16513	163.045	13.23	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.68880	8.68880	8.66120	8.66120		11.06	0.00	10,000	0.00
DABE On	02/11/2012	Any day expiry	8.43	Call			231.27990	0.23128	258.800	11.06	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			0.07990	0.00008	0.000	11.06	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Call			221.30950	0.22131	248.800	11.06	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Put			0.10950	0.00011	0.000	11.06	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Call			211.34940	0.21135	238.800	11.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABE	On	02/11/2012	Any day expiry	8.45	Put			0.14940	0.00015	0.000	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			69.65340	0.06965	88.800	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			8.45340	0.00845	0.000	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Call			11.87570	0.01188	0.000	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Put			50.67570	0.05068	11.200	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			3.92690	0.00393	0.000	11.06	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			92.72690	0.09273	61.200	11.06	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.73150	8.73150	8.66010	8.66010		11.85	0.00	2,500	12,500.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			183.23380	0.18323	244.425	14.43	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			13.13380	0.01313	2.924	14.43	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			174.67630	0.17468	234.816	14.31	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			14.57630	0.01458	3.316	14.31	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			166.25200	0.16625	225.257	14.18	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			16.15200	0.01615	3.757	14.18	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Call			67.32980	0.06733	101.423	12.46	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Put			57.22980	0.05723	19.923	12.46	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			43.00730	0.04301	65.587	11.85	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			82.90730	0.08291	34.087	11.85	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.74890	8.74890	8.67840	8.67840		12.98	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.68		114.74640	0.11475	143.160	12.92	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.68		116.34640	0.11635	74.260	12.92	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.75		86.86520	0.08687	105.520	12.98	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.75		158.46520	0.15847	106.620	12.98	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				9.00		32.24110	0.03224	37.359	15.05	0.00	0	20,000.00
DABM UOn	22/11/2012	Any day expiry				9.00		353.84110	0.35384	288.459	15.05	0.00	0	0.00
DABO UOn	09/11/2012	Any day expiry				8.73350	8.73350	8.66250	8.66250		12.08	0.00	0	0.00
DABO UOn	09/11/2012	Any day expiry				8.67		0.00000	0.00000	96.613	12.39	0.00	0	10,000.00
DABO UOn	09/11/2012	Any day expiry				8.67		7.50000	0.00750	33.113	12.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABO U:On	09/11/2012	Any day expiry		8.69	Call			0.00000	0.00000	82.945	12.19	0.00	0	0.00
DABO U:On	09/11/2012	Any day expiry		8.69	Put			27.50000	0.02750	39.445	12.19	0.00	0	0.00
DABO U:On	09/11/2012	Any day expiry		8.70	Call			0.00000	0.00000	76.469	12.08	0.00	0	0.00
DABO U:On	09/11/2012	Any day expiry		8.70	Put			37.50000	0.03750	42.969	12.08	0.00	0	0.00
DABO U:On	09/11/2012	Any day expiry		8.71	Call			0.00000	0.00000	71.344	12.21	0.00	0	0.00
DABO U:On	09/11/2012	Any day expiry		8.71	Put			47.50000	0.04750	47.844	12.21	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry				63.05490	63.05490	7.16000	7.16000		11.83	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry		7.15	Call			0.00000	0.00000	55,904.900	13.07	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry		7.15	Put			0.00000	0.00000	0.000	13.07	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry		7.16	Call			0.00000	0.00000	55,894.900	12.94	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry		7.16	Put			0.00000	0.00000	0.000	12.94	0.00	3,000	3,000.00
DABP N:On	08/11/2012	Any day expiry		7.17	Call			0.00000	0.00000	55,884.900	12.82	0.00	0	0.00
DABP N:On	08/11/2012	Any day expiry		7.17	Put			0.00000	0.00000	0.000	12.82	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry				8.75930	8.75930	8.68830	8.68830		13.17	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		7.72	Call			969.04290	0.96904	1,039.611	16.44	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		7.72	Put			0.74290	0.00074	0.311	16.44	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		7.85	Call			839.80700	0.83981	909.990	15.73	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		7.85	Put			1.50700	0.00151	0.690	15.73	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		8.00	Call			691.75570	0.69176	760.882	14.75	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		8.00	Put			3.45570	0.00346	1.582	14.75	0.00	0	8,440.00
DAUS On	30/11/2012	Any day expiry		8.51	Call			241.44370	0.24144	285.742	12.88	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		8.51	Put			63.14370	0.06314	36.442	12.88	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		8.72	Call			123.23860	0.12324	147.476	13.14	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		8.72	Put			154.93860	0.15494	108.176	13.14	0.00	0	0.00
DAUS On	30/11/2012	Any day expiry		9.02	Call			46.93800	0.04694	53.009	15.10	0.00	0	8,440.00
DAUS On	30/11/2012	Any day expiry		9.02	Put			378.63800	0.37864	313.709	15.10	0.00	0	0.00
DAUS On	27/12/2012	Any day expiry				8.79650	8.79650	8.72510	8.72510		13.64	0.00	0	0.00
DAUS On	27/12/2012	Any day expiry		8.51	Call			312.62560	0.31263	353.589	13.00	0.00	0	0.00
DAUS On	27/12/2012	Any day expiry		8.51	Put			97.52560	0.09753	67.089	13.00	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
DAUS	On	27/12/2012	Any day expiry	8.72	Call			196.13260	0.19613	223.398	13.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			191.03260	0.19103	146.898	13.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			102.57250	0.10257	113.049	14.92	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			397.47250	0.39747	336.549	14.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,008.99730	1.00900	1,078.478	14.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.89730	0.00390	1.978	14.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			881.37020	0.88137	949.655	14.13	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			6.27020	0.00627	3.155	14.13	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			736.90520	0.73691	802.779	13.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			11.80520	0.01181	6.279	13.57	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.83920	8.83920	8.76760	8.76760		16.35	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			173.82900	0.17383	185.512	15.22	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			426.22900	0.42623	366.312	15.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			335.21390	0.33521	366.717	13.73	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			177.61390	0.17761	137.517	13.73	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			329.83880	0.32984	360.708	13.75	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			182.23880	0.18224	141.508	13.75	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			279.73130	0.27973	304.435	13.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			232.13130	0.23213	185.235	13.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			933.91160	0.93391	999.754	14.20	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			16.31160	0.01631	10.555	14.20	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			794.57290	0.79457	857.020	13.81	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			26.97290	0.02697	17.820	13.81	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			340.65810	0.34066	372.797	13.70	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			173.05810	0.17306	133.597	13.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.87280	8.87280	8.80100	8.80100		14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			342.50660	0.34251	368.803	14.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			261.50660	0.26151	216.003	14.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			230.51200	0.23051	244.826	15.56	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			449.51200	0.44951	392.026	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.60	Call			402.44540	0.40245	435.077	14.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			201.44540	0.20145	162.277	14.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			397.13160	0.39713	429.222	14.16	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			206.13160	0.20613	166.422	14.16	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			391.87670	0.39188	423.428	14.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			210.87670	0.21088	170.628	14.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			978.49170	0.97849	1,042.229	14.40	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			27.49170	0.02749	19.429	14.40	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			842.00860	0.84201	902.315	14.00	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			41.00860	0.04101	29.515	14.00	0.00	0	6,245.00
DAUS	On	26/03/2013	Any day expiry			8.90610	8.90610	8.83410	8.83410		15.27	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			271.22850	0.27123	286.618	15.93	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			497.12850	0.49713	440.518	15.93	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			283.39200	0.28339	299.821	15.76	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			469.29200	0.46929	413.721	15.76	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			277.23470	0.27723	293.136	15.84	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			483.13470	0.48313	427.036	15.84	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			274.21300	0.27421	289.857	15.88	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			490.11300	0.49011	433.757	15.88	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			888.81890	0.88882	946.837	14.08	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			54.71890	0.05472	40.737	14.08	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry			8.94290	8.94290	8.87070	8.87070		15.61	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			331.82610	0.33183	349.633	15.96	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			501.12610	0.50113	446.733	15.96	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			328.65250	0.32865	346.216	16.00	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			507.95250	0.50795	453.316	16.00	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			325.51160	0.32551	342.838	16.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			514.81160	0.51481	459.938	16.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			938.50470	0.93850	996.757	14.24	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			67.80470	0.06780	53.857	14.24	0.00	0	7,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/04/2013	Any day expiry	9.02	Call			338.28530	0.33829	356.580	15.89	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			487.58530	0.48759	433.680	15.89	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			113.60413	113.60413	113.60413	113.60413			0.00	0	0.00
EL28	On	07/02/2013	Bond Future			111.00662	111.00662	111.00745	111.00745			0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Put			1,982.55000	1.98255	1,983.380		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Put			1,992.55000	1.99255	1,993.380		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Put			2,002.55000	2.00255	2,003.380		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			9.05500	86.59578	9.05500	86.59578			0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.15086	87.91487	9.16963	87.76303			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			5,332.90000	5.33290	5,181.060		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			5,244.21000	5.24421	5,092.370		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,155.65000	5.15565	5,003.810		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	07/02/2013	GOVI			427.96600	427.96600	427.77600	427.77600			0.00	0	333.00
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			52,140.00000	5.21400	50,240.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	433.00	Put			52,240.00000	5.22400	50,340.000		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			52,340.00000	5.23400	50,440.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			433.37200	433.37200	433.18100	433.18100			0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Call			1,910.00000	0.19100	3,820.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Call			1,810.00000	0.18100	3,720.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Call			1,710.00000	0.17100	3,620.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			194.19700	194.19700	194.24800	194.24800			0.00	0	608.00
IGOV	On	02/05/2013	Index Future			196.65000	196.65000	196.70200	196.70200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.75500	525.75500	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
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			5.05000	94.95000	5.05000	94.95000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.02000	94.98000	5.03000	94.97000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.99000	95.01000	4.99000	95.01000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.94000	95.06000	4.94000	95.06000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.92000	95.08000	4.94000	95.06000			0.00	0	1,000.00
JIBAR FOn	17/04/2013	Jibar Tradeable Future				4.92000	95.08000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.94000	95.06000	4.95000	95.05000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.03000	94.97000	5.03000	94.97000			0.00	0	2,200.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.17000	94.83000	5.18000	94.82000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.34000	94.66000	5.36000	94.64000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.51000	94.49000	5.53000	94.47000			0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.67000	94.33000	5.73000	94.27000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.24970	7.24970	7.19200	7.19200		9.55	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				563.83280	0.56383	620.956	11.83	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				1.83280	0.00183	1.256	11.83	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.30930	7.30930	7.25110	7.25110		11.33	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				430.64480	0.43064	471.333	11.20	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				69.54480	0.06954	52.033	11.20	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				423.14080	0.42314	463.184	11.19	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				72.04080	0.07204	53.884	11.19	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				415.70320	0.41570	455.088	11.17	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				74.60320	0.07460	55.788	11.17	0.00	0	0.00
OTH1 On	02/05/2013	Index Future				427.80200	427.80200	427.80200	427.80200			0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.15500	105.70738	7.15500	105.70738			0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.20712	107.36041	7.23164	107.18319			0.00	0	1,775.00
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				1,395.54000	1.39554	1,218.320		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				1,322.12000	1.32212	1,144.900		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				1,248.77000	1.24877	1,071.550		0.00	0	0.00
R023 On	02/05/2013	Bond Future				7.26776	104.75858	7.29560	104.56167			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,826.13000	1.82613	1,629.220		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			1,753.91000	1.75391	1,557.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,681.75000	1.68175	1,484.840		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.33878	106.13199	7.36476	105.95265			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			517.17000	0.51717	337.830		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			447.80000	0.44780	268.460		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Put			378.49000	0.37849	199.150		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.46000	122.92083	5.46000	122.92083		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.47840	124.67749	5.48797	124.65200		2.18	0.00	0	12,671.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,139.43000	2.13943	2,161.850		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			53.56000	0.05356	50.490		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.49222	119.39841	5.51122	119.35236		2.13	0.00	0	141.00
R157	On	02/05/2013	Bond Future	5.34	Call			524.33000	0.52433	541.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			940.13000	0.94013	911.310		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			534.58000	0.53458	552.060		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			926.04000	0.92604	897.470		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			544.96000	0.54496	562.680		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			912.09000	0.91209	883.760		0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.63556	115.70610	5.63639	115.70454		2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			945.41000	0.94541	944.880		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			995.05000	0.99505	992.960		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			927.17000	0.92717	926.630		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			1,014.45000	1.01445	1,012.350		0.00	0	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	07/11/2013	Bond Future	5.60	Call			936.26000	0.93626	935.720	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			1,004.72000	1.00472	1,002.620	2.08	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.68000	127.99298	7.68000	127.99298		12.48	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.74928	124.62462	7.76826	124.43998		13.32	0.00	0	37,805.00
R186	On	07/02/2013	Bond Future	7.00	Call			867.87000	0.86787	892.080	13.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,663.30000	8.66330	8,502.870	13.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,454.87000	1.45487	1,493.390	13.12	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,639.57000	6.63957	6,493.450	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,273.86000	2.27386	2,330.220	13.22	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			4,920.06000	4.92006	4,791.780	13.22	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,672.73000	7.67273	7,805.610	13.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,112.00000	1.11200	1,060.240	13.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,340.12000	3.34012	3,416.710	13.32	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,517.75000	3.51775	3,409.700	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,658.79000	4.65879	4,756.260	13.47	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,435.59000	2.43559	2,348.420	13.47	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,647.56000	6.64756	6,770.060	13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,446.78000	1.44678	1,384.640	13.66	0.00	0	2,000.00
R186	On	02/05/2013	Bond Future			7.82054	126.14701	7.84232	125.93918		13.29	0.00	0	12.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,914.03000	2.91403	2,981.090	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,133.95000	7.13395	6,993.180	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,843.83000	2.84383	2,909.630	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,263.88000	7.26388	7,121.850	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,878.79000	2.87879	2,945.220	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,198.72000	7.19872	7,057.320	13.11	0.00	0	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			8.01138	124.08225	8.02965	123.91578		14.69	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,931.70000	7.93170	8,014.570	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,753.35000	6.75335	6,669.750	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,924.43000	10.92443	11,025.680	15.13	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,611.22000	4.61122	4,546.000	15.13	0.00	0	130.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,837.01000	7.83701	7,919.220	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,838.40000	6.83840	6,754.140	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,884.29000	7.88429	7,966.830	14.78	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,795.76000	6.79576	6,711.830	14.78	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			213.48848	213.48848	213.48848	213.48848			0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.54308	216.54308	216.55512	216.55512			0.00	0	154.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,565.12000	3.56512	3,553.080		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			3,555.12000	3.55512	3,543.080		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			3,545.12000	3.54512	3,533.080		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			280.18795	280.18795	280.18795	280.18795			0.00	0	0.00
R197	On	07/02/2013	Bond Future			278.64652	278.64652	278.90428	278.90428			0.00	0	2,043.00
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			85.72000	0.08572	343.480		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/02/2013	Bond Future	279.00	Put			95.72000	0.09572	353.480		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			105.72000	0.10572	363.480		0.00	0	0.00
R197	On	02/05/2013	Bond Future			282.16561	282.16561	282.42706	282.42706			0.00	0	40.00
R197	On	02/05/2013	Bond Future	282.39	Call			37.06000	0.03706	0.000		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.39	Put			0.00000	0.00000	224.390		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.40	Call			27.06000	0.02706	0.000		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.40	Put			0.00000	0.00000	234.390		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.41	Call			17.06000	0.01706	0.000		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.41	Put			0.00000	0.00000	244.390		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			5.05000	110.64988	5.05000	110.64988		1.60	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.01011	107.80780	5.02166	107.78671		1.55	0.00	0	1,560.00
R201	On	07/02/2013	Bond Future	4.98	Call			308.32000	0.30832	316.500		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			384.43000	0.38443	371.520		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.96094	109.12477	4.98557	109.08528		1.30	0.00	0	4.00
R201	On	02/05/2013	Bond Future	4.04	Call			22.23000	0.02223	24.190		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,552.53000	1.55253	1,515.000		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			23.22000	0.02322	25.260		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,537.19000	1.53719	1,499.740		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			24.25000	0.02425	26.360		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,521.88000	1.52188	1,484.500		0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.92111	107.50869	4.92108	107.50872		1.09	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Call			406.62000	0.40662	405.980		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			528.68000	0.52868	528.070		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			395.80000	0.39580	395.170		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			539.86000	0.53986	539.260		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			401.19000	0.40119	400.550		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Put			534.25000	0.53425	533.640		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			208.23143	208.23143	208.23143	208.23143			0.00	0	0.00
R202	On	07/02/2013	Bond Future			208.40022	208.40022	208.40314	208.40314			70,856,074.80	340	50,241.00
R202	On	07/02/2013	Bond Future	204.99	Call			3,413.14000	3.41314	3,410.220		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			3,403.14000	3.40314	3,400.220		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			3,393.14000	3.39314	3,390.220		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	02/05/2013	Bond Future			211.03205	211.03205	211.03528	211.03528			0.00	0	1.00
R202	On	02/05/2013	Bond Future	211.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.04	Put			4.72000	0.00472	7.950		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.05	Put			14.72000	0.01472	17.950		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.06	Put			24.72000	0.02472	27.950		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			5.83000	111.28129	5.83000	111.28129		4.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88044	112.81429	5.87551	112.83497		4.44	0.00	0	15,079.00
R203	On	07/02/2013	Bond Future	5.54	Call			466.32000	0.46632	455.800	4.36	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,884.67000	1.88467	1,894.830	4.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,599.87000	1.59987	1,581.480	4.47	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			621.71000	0.62171	624.000	4.47	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,339.44000	3.33944	3,318.460	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			149.05000	0.14905	148.750	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,415.46000	4.41546	4,394.360	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			59.80000	0.05980	59.380	4.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future			5.91314	110.03562	5.91255	110.03797		4.43	0.00	0	22.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,363.82000	1.36382	1,358.870	4.42	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,374.01000	1.37401	1,371.410	4.42	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,323.57000	1.32357	1,318.650	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,413.70000	1.41370	1,411.130	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,343.61000	1.34361	1,338.670	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,393.76000	1.39376	1,391.170	4.41	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.04986	108.74757	6.03741	108.79159		4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			1,983.79000	1.98379	1,959.040	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			2,080.79000	2.08079	2,100.060	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			1,948.45000	1.94845	1,923.950	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			2,116.29000	2.11629	2,135.810	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Call			1,965.86000	1.96586	1,941.230	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			2,098.27000	2.09827	2,117.660	4.64	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			6.11500	112.51319	6.11500	112.51319		5.77	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.16600	110.05158	6.16556	110.05383		5.97	0.00	0	11,695.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,651.93000	5.65193	5,647.800	6.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			83.16000	0.08316	81.280	6.30	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.20835	111.39594	6.21164	111.37974		6.04	0.00	0	24.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,094.50000	2.09450	2,098.080	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,709.52000	1.70952	1,696.900	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,121.21000	2.12121	2,124.850	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,687.22000	1.68722	1,674.660	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,148.10000	2.14810	2,151.810	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,665.13000	1.66513	1,652.640	6.06	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.35360	110.22205	6.34808	110.24683		6.26	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			2,679.50000	2.67950	2,663.330	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/11/2013	Bond Future	6.31	Put			2,850.62000	2.85062	2,859.230	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Call			4,475.76000	4.47576	4,455.670	6.41	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Put			1,597.17000	1.59717	1,601.860	6.41	0.00	0	180.00
R204	On	07/11/2013	Bond Future	6.29	Call			2,634.96000	2.63496	2,618.920	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			2,896.10000	2.89610	2,904.840	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			2,657.17000	2.65717	2,641.070	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			2,873.29000	2.87329	2,881.970	6.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07000	105.08504	5.07000	105.08504		0.77	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.98009	102.81928	5.00237	102.79906		0.67	0.00	0	1,120.00
R206	On	07/02/2013	Bond Future	4.76	Call			120.48000	0.12048	126.500	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			340.78000	0.34078	326.580	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.86937	104.07527	4.92462	104.03752		0.55	0.00	0	23.00
R206	On	02/05/2013	Bond Future	3.39	Call			25.20000	0.02520	27.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,082.87000	1.08287	1,047.840	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			25.73000	0.02573	28.500	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,076.45000	1.07645	1,041.470	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			26.27000	0.02627	29.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,070.04000	1.07004	1,035.110	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.27661	102.97780	4.27606	102.97789		0.17	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			417.22000	0.41722	416.620	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			411.14000	0.41114	410.630	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			415.43000	0.41543	414.820	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			412.94000	0.41294	412.420	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			416.33000	0.41633	415.720	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			412.04000	0.41204	411.520	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	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			6.45000	106.77771	6.45000	106.77771		7.06	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.49968	104.68318	6.49878	104.68826		7.37	0.00	0	6,741.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,415.57000	6.41557	6,408.270	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			107.70000	0.10770	105.480	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55197	105.96196	6.55425	105.94949		7.47	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,932.68000	1.93268	1,932.390	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,559.94000	2.55994	2,547.180	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,957.89000	1.95789	1,957.650	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,530.06000	2.53006	2,517.350	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,983.31000	1.98331	1,983.100	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,500.43000	2.50043	2,487.750	7.46	0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.71057	105.04097	6.70529	105.06775		7.90	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			3,346.64000	3.34664	3,328.320	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			3,322.75000	3.32275	3,331.210	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Call			3,295.95000	3.29595	3,277.760	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			3,373.54000	3.37354	3,382.130	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			3,321.25000	3.32125	3,302.990	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			3,348.08000	3.34808	3,356.600	7.89	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.66000	101.24907	6.66000	101.24907		8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.70296	102.78392	6.71730	102.69502		8.69	0.00	0	18,386.00
R208	On	07/02/2013	Bond Future	6.00	Call			389.81000	0.38981	398.940	8.47	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,958.30000	4.95830	4,878.530	8.47	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,522.02000	6.52202	6,599.550	9.16	0.00	0	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	07/02/2013	Bond Future	7.78	Put			197.64000	0.19764	186.270	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,098.09000	12.09809	12,186.390	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			5.90000	0.00590	5.300	9.16	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.75446	100.64641	6.77218	100.53937		9.06	0.00	0	47.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,187.38000	2.18738	2,230.270	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,989.28000	2.98928	2,925.130	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,214.74000	2.21474	2,258.040	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,955.69000	2.95569	2,891.950	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,242.31000	2.24231	2,286.000	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,922.37000	2.92237	2,859.020	9.04	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.90948	99.87690	6.92214	99.80506		9.88	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Call			5,800.84000	5.80084	5,842.180	10.11	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Put			2,589.05000	2.58905	2,558.550	10.11	0.00	0	230.00
R208	On	07/11/2013	Bond Future	6.79	Call			3,597.37000	3.59737	3,627.310	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			4,350.32000	4.35032	4,308.420	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			3,623.99000	3.62399	3,654.100	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			4,319.71000	4.31971	4,277.980	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			3,650.73000	3.65073	3,681.010	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			4,289.27000	4.28927	4,247.710	9.84	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.45000	78.34376	8.45000	78.34376		17.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.51826	79.54463	8.53645	79.39530		16.01	79,544.63	1	11,676.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,023.34000	3.02334	3,094.690	16.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,262.43000	2.26243	2,184.450	16.08	0.00	0	11,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.83	Call			3,955.37000	3.95537	4,041.420	16.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,606.74000	1.60674	1,543.460	16.18	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,158.83000	5.15883	5,260.490	16.29	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,047.84000	1.04784	1,000.170	16.29	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.58701	77.37459	8.60730	77.21026		20.21	0.00	0	33.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,324.61000	2.32461	2,370.710	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,580.46000	7.58046	7,462.230	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,351.95000	2.35195	2,398.480	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,518.27000	7.51827	7,400.470	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,379.48000	2.37948	2,426.450	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,456.42000	7.45642	7,339.060	19.90	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.76378	76.24887	8.78155	76.10962		22.57	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Call			9,815.98000	9.81598	9,900.050	23.20	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Put			4,506.51000	4.50651	4,451.330	23.20	0.00	0	180.00
R209	On	07/11/2013	Bond Future	8.79	Call			6,934.66000	6.93466	7,001.760	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			6,868.59000	6.86859	6,796.440	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			6,972.78000	6.97278	7,040.130	22.61	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			6,828.63000	6.82863	6,756.730	22.61	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			7,010.98000	7.01098	7,078.580	22.62	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			6,788.87000	6.78887	6,717.220	22.62	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.69980	158.69980	158.69980	158.69980			0.00	0	0.00
R210	On	07/02/2013	Bond Future			160.97612	160.97612	160.97936	160.97936			0.00	0	1,264.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/02/2013	Bond Future	156.99	Call			3,989.36000	3.98936	3,986.120		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			3,979.36000	3.97936	3,976.120		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			3,969.36000	3.96936	3,966.120		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	02/05/2013	Bond Future			161.16112	161.16112	161.16455	161.16455			0.00	0	7.00
R210	On	02/05/2013	Bond Future	161.14	Call			24.55000	0.02455	21.120		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.14	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.15	Call			14.55000	0.01455	11.120		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.16	Call			4.55000	0.00455	1.120		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.16	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			123.75734	123.75734	123.75734	123.75734			0.00	0	0.00
R211	On	07/02/2013	Bond Future			124.10559	124.10559	124.11286	124.11286			0.00	0	703.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,122.86000	1.12286	1,115.590		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			1,112.86000	1.11286	1,105.590		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			1,102.86000	1.10286	1,095.590		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			125.67297	125.67297	125.68047	125.68047			0.00	0	7.00
R211	On	02/05/2013	Bond Future	125.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.69	Put			9.53000	0.00953	17.030		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Put			19.53000	0.01953	27.030		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Put			29.53000	0.02953	37.030		0.00	0	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	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			129.20252	129.20252	129.20252	129.20252			0.00	0	0.00
R212	On	07/02/2013	Bond Future			129.60039	129.60039	129.60497	129.60497			0.00	0	3,165.00
R212	On	07/02/2013	Bond Future	128.99	Call			614.97000	0.61497	610.390		0.00	0	0.00
R212	On	07/02/2013	Bond Future	128.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Call			604.97000	0.60497	600.390		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			594.97000	0.59497	590.390		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	02/05/2013	Bond Future			131.23724	131.23724	131.24195	131.24195			0.00	0	11.00
R212	On	02/05/2013	Bond Future	131.09	Call			151.95000	0.15195	147.240		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.09	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.10	Call			141.95000	0.14195	137.240		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.10	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.11	Call			131.95000	0.13195	127.240		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.11	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			8.25000	89.57442	8.25000	89.57442		13.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.32835	90.89377	8.34685	90.73836		15.71	0.00	0	7,169.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,668.06000	5.66806	5,771.990		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,201.78000	1.20178	1,150.300		0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.39860	88.46949	8.41939	88.29735		16.98	0.00	0	5.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,238.87000	2.23887	2,287.700		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,227.55000	7.22755	7,104.240		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,266.80000	2.26680	2,316.120		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,165.91000	7.16591	7,043.090		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,294.95000	2.29495	2,344.760		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,104.61000	7.10461	6,982.280		0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.58539	87.24151	8.60333	87.09824		18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2013	Bond Future	8.61	Call			6,321.76000	6.32176	6,390.550	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			6,268.58000	6.26858	6,194.100	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			6,245.04000	6.24504	6,313.250	17.99	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Put			6,351.46000	6.35146	6,276.400	17.99	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			6,283.35000	6.28335	6,351.850	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			6,309.91000	6.30991	6,235.140	18.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.48000	80.06151	8.48000	80.06151			0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.54773	81.29159	8.56071	81.17929			0.00	0	1,714.00
R214	On	07/02/2013	Bond Future	8.59	Call			252.44000	0.25244	364.740		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.59	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Call			338.32000	0.33832	450.620		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Call			424.03000	0.42403	536.330		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.40150	1.40150	1.39000	1.39000		13.91	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			585.34720	0.05853	667.409	13.33	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			85.34720	0.00853	52.409	13.33	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.40850	1.40850	1.39740	1.39740		14.74	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,192.02510	0.11920	1,274.735	13.94	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			118.02510	0.01180	89.735	13.94	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,113.25540	0.11133	1,192.201	13.95	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			139.25540	0.01393	107.201	13.95	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			1,037.13490	0.10371	1,112.113	13.96	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
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			163.13490	0.01631	127.113	13.96	0.00	0	0.00
Total for Derivatives :											171,446,591.63	26,547	1 485 848.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.19948	12.38811	100.19948	12.35772			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		111.91291	23.28161	111.91291	23.22545			0.00	0	396,250.00
AA04	On	22/03/2017	Spot Bond		100.28788	9.54327	100.28788	9.51983			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		107.66087	9.98380	107.66087	9.96008			0.00	0	49,000,000.00
AB06	On	27/03/2015	Spot Bond		103.39172	21.21921	103.39172	21.17042		11,269,697,480.00		109,000	16,122,000.00
AB07	On	07/03/2014	Spot Bond		104.36845	39.64288	104.36845	39.55102			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		101.36321	9.16584	101.36321	9.14336			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		113.91613	10.70382	113.91613	10.67719			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.27783	60.63219	100.27783	60.48333			0.00	0	0.00
ABCPi1	On	31/03/2013	Spot Bond		211.62296	56.20209	211.62296	56.02506		63,486,888,000.00		300,000	300,000.00
ABCPi2	On	20/09/2014	Spot Bond		129.44081	24.24707	129.44081	24.17835		212,282,928,400.00		1,640,000	820,000.00
ABCPi3	On	07/12/2023	Spot Bond		262.36064	4.22426	262.36064	4.20496			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.84946	22.87582	100.84946	22.81998			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond		100.44837	41.62867	100.44837	41.52630			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond		100.42180	12.91747	100.42180	12.88571			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond		100.43468	8.32590	100.43468	8.30544			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On	17/03/2020			100.45423	7.86241	100.45423	7.84308			0.00	0	0.00
ABFN09	On	17/03/2026			100.46712	7.92871	100.46712	7.90920			0.00	0	0.00
ABL10A	On	15/03/2015			111.10270	22.98403	111.10270	22.92800			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	22.34893	103.51808	22.29247			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	28.22372	105.34380	28.15782			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	29.01157	101.94970	28.93929			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	22.72201	101.07971	22.66582			0.00	0	0.00
ABL13	On	11/10/2016			99.99989	11.55969	99.99989	11.53169			0.00	0	300,000.00
ABL14	On	09/10/2015			100.00000	10.99727	100.00000	10.91473			0.00	0	0.00
ABL15	On	09/10/2017			100.00000	2.74932	100.00000	2.72868			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	81.95168	103.66357	81.77199			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	55.44144	107.24687	55.31008			214,493,740.00	2,000	1,695,000.00
ABL8B	On	19/09/2013			102.43496	61.46587	102.43496	61.31206			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	98.99079	100.00000	98.73097			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	98.56115	100.00000	98.38420			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	95.79938	100.85053	95.29899			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	56.26740	211.08307	56.09042			0.00	0	0.00
ABLI02	On	08/05/2014			133.30786	31.46233	133.30786	31.37258			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.65229	119.08892	17.60537			35,726,676,000.00	300,000	150,000.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.58992	109.87287	7.57096			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	20.38170	118.65286	20.33018			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.42407	99.88052	15.38675			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.40405	100.32050	11.37635			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.88171	100.26386	10.85500			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	14.07472	100.35503	14.03015			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			104.30633	6.26188	104.30633	6.24703			0.00	0	1,000,000.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	23.11540	100.00000	22.99240			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.87946	158.84518	2.86999			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	12.24746	152.12037	12.20868			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.21846	164.13952	4.20433			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	98.14592	141.35498	97.87717			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.76527	161.61787	2.75607			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	56.21041	211.55410	56.03339			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	56.20090	211.63281	56.02387			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.32338	69.59203	6.31426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			69.59203	6.32338	69.59203	6.31426			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	95.01218	100.66669	94.76705			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.58531	84.61000	10.56754			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	16.12197	93.01000	16.09296			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.32590	100.38164	11.29808			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.28380	95.94000	14.25750			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.81979	100.00000	26.76891			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.38378	94.42000	13.35915			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.52589	95.33000	12.50262			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.64397	89.17000	26.59670			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.68364	92.44000	24.63855			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.41163	100.10161	9.38222			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.25485	99.93416	9.22597			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	24.15975	90.18000	24.11641			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	20.13358	122.92857	20.09583			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.73467	111.67000	17.71312			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.46495	97.51000	20.42608			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	20.08974	95.63000	20.05211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On	14/06/2016	Spot Bond			97.02000	19.39092	97.02000	19.35423			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.85140	100.23447	9.82024			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	19.02746	119.76186	18.97820			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	68.15738	94.20000	68.03354			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.37656	99.90991	9.33535			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.60061	94.15000	17.56802			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.40464	94.84000	16.37411			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.72178	99.13676	2.70914			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	2.02710	143.60519	2.02109			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.88477	186.40405	2.86420			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	13.06280	100.00000	13.03781			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.81268	111.64771	10.78621			5,470,737,790.00	49,000	6,951,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	18.56987	108.15845	18.52557			1,514,218,300.00	14,000	6,365,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.63223	102.54996	11.60596			1,845,899,280.00	18,000	5,164,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.47422	94.96915	10.45176			0.00	0	500,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.74523	108.39757	14.70999			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			122.68013	30.63162	122.68013	30.54920			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	120.24327	4.00000	120.22056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.18579	266.98405	4.16643			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.93280	120.37770	4.91979			0.00	0	1,000,000.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.21500	121.95151	3.20644			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	55.38050	99.40204	55.24706			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	90.82452	100.37243	90.60117			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	61.30457	100.40649	61.15388			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.04426	100.00000	19.99570			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	64.91568	100.91878	64.75539			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	84.75531	99.79614	84.56431			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	64.91568	100.91878	64.75539			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	67.81072	101.24381	67.64461			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	73.50093	107.32702	73.32952			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	21.55613	108.29483	21.50466			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	20.10126	101.29798	20.05200			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	20.36638	101.33324	20.31645			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	24.11933	101.83296	24.05995			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	61.07065	100.38145	60.92056			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	61.03874	100.37804	60.88874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			101.26271	19.83602	101.26271	19.78742			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.85121	53.29666	7.84203			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	82.85316	100.00000	82.66864			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	82.85316	100.00000	82.66864			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	44.85315	100.96976	44.74354			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	41.44991	100.25039	41.34928			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	61.46408	100.42346	61.31298			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.41067	100.44432	17.36786			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	18.24934	100.49129	18.20445			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	17.03664	100.42335	16.99476			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	17.28938	100.43752	17.24687			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.40056	100.44375	17.35778			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.41672	101.50954	11.39128			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.41672	101.50954	11.39128			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.47599	101.51908	11.45041			0.00	0	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	Spot Bond			100.41204	13.61927	100.41204	13.58579			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.47599	101.51908	11.45041			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.35745	101.49999	11.33214			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.92671	78.26156	32.87475			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.73272	100.40403	21.67930			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	90.87273	100.37805	90.64979			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	41.88348	100.39793	41.78055			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.34043	100.28977	13.30767			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.88348	100.39793	41.78055			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	90.87273	100.37805	90.64979			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.65008	100.42907	8.62882			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.64379	100.44304	8.62254			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.65592	100.44869	8.63464			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.43269	100.43737	8.41196			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	41.51582	100.36953	41.41381			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.87783	100.41205	8.85601			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	84.89264	99.88150	84.69901			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	57.95548	99.98291	57.81510			0.00	0	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	84.89264	99.88150	84.69901			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.58132	108.24656	10.55351			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	41.62611	100.37811	41.52382			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	43.42410	104.10799	43.32531			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	37.46324	101.33364	37.37141			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.46387	101.54682	7.44555			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.41202	102.38458	7.39368			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.15349	100.00000	8.13802			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.86885	101.42788	37.77595			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.61270	100.00000	4.60250			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.39299	100.00000	4.38316			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.51777	71.11496	12.49936			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.45339	132.65083	2.44651			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.54816	132.65812	2.54101			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.19396	100.42332	8.17382			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	31.48274	100.93790	31.40584			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	31.48274	100.93790	31.40584			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.86885	101.42788	37.77595			0.00	0	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	31.03151	100.82870	30.95579			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.69837	100.40912	29.62537			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.64629	100.40572	29.57341			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.95650	101.67963	7.93671			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	12.00287	100.74141	11.97328			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.94542	101.67956	7.92566			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	11.12417	102.34980	11.09922			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	91.04722	100.42347	90.82377			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	11.17535	102.41855	11.15026			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.77086	100.57096	21.71726			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.80273	100.76241	10.77609			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	10.16436	100.26297	10.13940			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	8.21260	100.42504	8.19241			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	49.69978	101.60514	49.57631			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	41.24831	100.61305	41.16528			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	41.12910	100.35023	41.04651			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	10.02802	100.41612	10.00787			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	44.07198	101.07263	43.96418			0.00	0	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	20.75318	100.37072	20.71151			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.59442	100.36105	20.55307			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.90258	100.37982	20.86060			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	10.00672	100.41498	9.98661			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.63386	100.39511	9.61451			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.78120	100.37243	20.73946			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.88391	100.37868	20.84196			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	11.01108	100.58046	10.99350			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	15.30635	100.38479	15.27560			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.82789	100.37527	20.78606			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	31.47673	100.52552	31.39928			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.61847	100.96473	20.56753			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	41.38687	100.34943	41.28519			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.91692	109.48099	9.90007			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.43565	100.41322	9.41245			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.63367	103.04527	3.62753			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	21.29341	100.37811	21.24109			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	98.77343	100.00000	98.51950			0.00	0	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	16.24781	100.37910	16.20788			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.36010	100.39881	9.33709			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.40044	100.41280	8.37980			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.84364	100.38479	7.82437			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	98.82281	100.00000	98.56876			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.51731	100.37751	59.32884			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.33769	100.41000	29.24476			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	98.42301	100.00000	98.16998			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	16.31870	100.39600	16.26701			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	9.18949	100.42679	9.16037			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	8.69999	100.39881	8.67243			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	7.64301	100.41560	7.61880			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	8.85665	100.40776	8.82860			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	7.22329	101.11287	7.20027			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.21141	100.39293	4.19807			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.13166	100.41672	0.13124			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.13160	100.42399	0.13119			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	54.83948	100.31940	54.59233			0.00	0	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	54.83861	100.32262	54.59146			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	10.11155	100.00000	10.04962			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.74103	100.00000	6.69974			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03420	100.00000	0.03398			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03420	100.00000	0.03398			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.93571	100.00000	1.92246			0.00	0	0.00
ACL196	On	20/12/2017	Spot Bond			100.00000	1.27716	100.00000	1.26811			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	1.89456	100.00000	1.88064			0.00	0	0.00
ACL198	On	20/06/2017	Spot Bond			100.00000	1.75021	100.00000	1.73415			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	94.55973	103.90964	94.31681			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	94.53424	103.89068	94.29143			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	73.20086	102.86773	73.05700			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.74064	100.00000	2.73401			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.67162	100.89131	22.61626			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	23.42132	100.99451	23.36407			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.92068	101.06323	23.86218			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	20.41128	100.00000	20.25807			0.00	0	0.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	21.56736	100.00000	21.40548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On	18/10/2015	Spot Bond			100.00000	23.10880	100.00000	22.93536			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.71637	104.59347	9.69382			1,255,121,640.00	12,000	5,369,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	9.70990	122.89930	9.68438			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	30.87383	100.00000	30.79904			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.63053	113.22249	15.59184			452,889,960.00	4,000	9,491,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	29.54731	100.00000	29.47574			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.90412	100.00000	11.87763			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.24538	151.06546	3.23510			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	32.89744	125.57279	32.81044			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	43.00597	100.00000	42.68317			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.79551	100.26923	10.76928			0.00	0	70,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.38262	108.77896	10.35788			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	20.15347	99.90066	20.09061			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.45818	99.89602	9.42868			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	40.51378	100.00000	40.38729			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	18.00897	112.73330	17.96479			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.80254	100.19041	9.77875			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.45105	61.93963	100.45105	61.78732			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	54.54526	102.32887	54.42088			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.79937	100.17231	28.72950			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.79160	103.90134	27.72779			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.32460	108.14051	11.29773			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	37.14654	101.25961	37.05554			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.91949	104.66313	17.87427			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	61.31832	100.27024	61.16941			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	20.27865	102.35861	20.22849			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	20.26903	102.28416	20.21893			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	14.19976	100.27011	14.16528			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	17.27341	102.23278	17.23073			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	13.25089	103.79822	13.21770			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	16.40476	100.27685	16.36492			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	16.40476	100.27685	16.36492			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	16.40474	100.27691	16.36491			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	17.07762	101.50925	17.03569			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.94338	102.45999	17.89896			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			102.35861	20.27865	102.35861	20.22849			0.00	0	0.00
BAYA15	On	30/06/2016			102.86494	15.47187	102.86494	15.43343			0.00	0	0.00
BAYA16	On	30/09/2016			102.39307	11.90170	102.39307	11.87225			0.00	0	0.00
BAYA17	On	30/09/2016			100.26206	13.88461	100.26206	13.85090			0.00	0	0.00
BAYA18	On	31/12/2016			100.25556	12.63596	100.25556	12.60528			0.00	0	0.00
BAYA19	On	31/12/2016			100.25556	12.63596	100.25556	12.60528			0.00	0	0.00
BAYA20	On	30/09/2014			100.24109	30.69078	100.24109	30.61627			0.00	0	0.00
BAYA21	On	31/03/2013			100.18420	88.67081	100.18420	88.46085			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	18.84143	100.00000	18.79579			0.00	0	0.00
BAYA23	On	30/06/2017			100.92479	15.07745	100.92479	15.03001			0.00	0	0.00
BAYA24	On	30/06/2017			100.32752	15.91299	100.32752	15.86316			0.00	0	0.00
BAYA25	On	30/06/2017			99.23300	13.68710	99.23300	13.64466			0.00	0	0.00
BAYA26	On	30/09/2017			99.11456	1.79288	99.11456	1.78732			0.00	0	0.00
BAYA27	On	30/09/2017			100.00000	2.04496	100.00000	2.03587			0.00	0	0.00
BAYA28	On	30/09/2013			100.18154	52.35961	100.18154	52.12649			0.00	0	0.00
BAYA29	On	31/12/2015			100.00000	6.74353	100.00000	6.71066			0.00	0	0.00
BAYB02	On	31/03/2016			104.64060	20.92652	104.64060	20.87373			0.00	0	0.00
BAYB03	On	31/12/2016			103.89800	18.11302	103.89800	18.06762			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			102.66503	17.17970	102.66503	17.13708			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	16.57629	100.33517	16.52439			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.64242	100.00000	5.63175			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	20.49450	100.00000	20.44485			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.65229	100.00000	18.60711			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.51376	100.00000	11.48587			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.51376	100.00000	11.48587			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.92069	100.00000	13.88697			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	12.06204	100.00000	12.03282			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	84.59349	100.44416	84.20039			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	31.66235	100.27701	31.58462			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.71138	100.28373	19.66298			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BCP64U	On	24/01/2013			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BD0202	On	31/12/2018			165.86185	2.75601	165.86185	2.74698			0.00	0	0.00
BD0205	On	28/04/2028			134.98268	8.48496	134.98268	8.46512			0.00	0	0.00
BD0206	On	02/03/2028			135.23863	9.70478	135.23863	9.68207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			98.54987	8.61071	98.54987	8.59177			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	33.68199	101.43384	33.59935			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	59.66769	100.16538	59.52292			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	45.25021	101.00289	45.13960			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	43.54476	100.89815	43.43842			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	59.46346	102.94694	59.31562			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	54.72667	101.21182	54.59266			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	88.71085	100.25001	88.50068			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	8.17389	100.66600	8.15374			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	29.39018	100.38899	29.31795			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	27.31603	100.00000	27.23075			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	63.80948	100.00000	63.66902			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			101.42461	9.94709	101.42461	9.92268			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			101.43555	9.99501	101.43555	9.97049			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			101.46836	10.13876	101.46836	10.11387			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			101.57774	10.61735	101.57774	10.59126			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			101.68711	11.09507	101.68711	11.06779			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			101.99310	12.42815	101.99310	12.39751			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.51338	101.25226	9.49007			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	9.84293	101.32200	9.81881			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.98405	101.35188	9.95957			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.03107	101.36184	10.00647			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	10.59473	101.48134	10.56873			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	11.34453	101.64062	11.31664			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	3.58737	100.00000	3.57868			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	3.58737	100.00000	3.57868			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.43581	100.41538	9.41262			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	10.04088	100.45116	10.01619			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	10.20584	100.46091	10.18074			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.80072	105.04449	11.77323			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.70056	100.49015	10.67423			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.74317	100.54199	10.71673			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			109.02542	31.46240	109.02542	31.38808		229,389,483,680.00	2,104,000	5,764,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC24	On	27/11/2012	Spot Bond			99.33557	94.83793	99.33557	94.59378			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	82.43389	98.45450	82.25100			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	61.10642	95.58562	60.99422			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
BIDC28	On	20/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.90669	100.78103	12.87520			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.64229	100.00000	7.62378			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	8.00278	100.94045	7.98323			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.92885	100.78378	12.89731			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	13.29439	100.82929	13.26194			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.95845	100.91196	13.92436			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.71785	101.25521	16.67689			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.56307	101.82396	15.52476			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	61.80558	100.43475	61.65362			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	59.56842	100.66283	59.42326			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	95.14337	102.16271	94.89833			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	42.31344	100.41213	42.17941			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.88348	100.00000	8.86197			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			101.68827	81.47991	101.68827	81.47990			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	25.28587	117.90266	25.22122			943,221,280.00	8,000	4,579,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	13.26278	125.14109	13.22722			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	12.13014	102.03851	12.10022			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	37.28770	101.32226	37.19630			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.56655	111.35530	13.53342			668,131,800.00	6,000	9,086,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	13.03928	105.54647	13.00879			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	9.85612	101.86680	9.83184			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	14.01719	106.76252	13.98464			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.90156	100.85304	17.84526			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.98984	107.65219	14.95480			10,334,610,240.00	96,000	6,840,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.45256	101.28817	0.45055			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	21.23826	101.82280	21.15737			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	9.17815	100.00000	9.10926			50,000,000,000,000.00	500,000,000	700,000,000.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.67899	122.47945	14.64072			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	14.28867	118.42047	14.25240			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.89981	117.20315	10.87208			0.00	0	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	14.20183	100.88420	14.16676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			104.14474	17.15584	104.14474	17.12761			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	99.85955	101.65048	99.59257			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	31.52849	102.86721	31.45016			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.28958	103.30382	22.23399			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.82880	101.25944	97.56401			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	18.22960	100.80383	18.17166			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	90.70477	100.33426	90.48234			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	91.77285	100.61895	91.54668			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.85188	100.74860	33.76842			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	61.33116	100.40933	61.18040			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	61.33116	100.40933	61.18040			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	61.33116	100.40933	61.18040			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	64.88837	100.91360	64.72815			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.41216	61.35774	100.41216	61.20692			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On	20/06/2013	Spot Bond			100.38376	61.09190	100.38376	60.94176			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.36102	60.87920	100.36102	60.72963			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.95747	65.45172	100.95747	65.29180			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			101.78237	23.73976	101.78237	23.68133			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.19516	59.72518	100.19516	59.58025			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			101.76269	23.59208	101.76269	23.53403			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.38372	61.09191	100.38372	60.94177			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.36383	60.90580	100.36383	60.75616			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			101.86667	24.37227	101.86667	24.31224			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.97002	65.57924	100.97002	65.41899			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.92517	65.39777	100.92517	65.23803			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			101.01305	65.37815	101.01305	65.21659			0.00	0	0.00
CLN140	On	20/06/2013	Spot Bond			100.41784	61.41090	100.41784	61.25994			0.00	0	0.00
CLN141	On	20/06/2013	Spot Bond			100.39797	61.22482	100.39797	61.07435			0.00	0	0.00
CLN143	On	20/09/2013	Spot Bond			100.40359	61.27800	100.40359	61.12739			0.00	0	0.00
CLN145	On	20/09/2013	Spot Bond			104.39421	56.87962	104.39421	56.74779			0.00	0	0.00
CLN147	On	19/04/2013	Spot Bond			101.82300	73.43012	101.82300	73.28958			0.00	0	0.00
CLN149	On	20/09/2013	Spot Bond			102.79173	54.90821	102.79173	54.78254			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			101.32621	67.13048	101.32621	66.96592			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	96.92253	100.86778	96.66805			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	43.53694	100.52565	43.42982			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.87123	101.34356	42.76497			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.87123	101.34356	42.76497			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	84.94354	99.85161	84.75159			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	24.26456	101.22270	24.20514			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.79145	100.00000	17.74787			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.59608	100.00000	17.55298			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.82885	100.42338	13.79486			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.75733	100.00000	41.65617			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	96.79528	100.00000	96.54321			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.50974	88.52888	100.50974	88.31867			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	88.64368	100.82702	88.43262			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	88.58026	100.54079	88.36987			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	88.58554	100.49424	88.37521			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.81492	100.00000	40.71606			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	13.25242	100.39213	13.21985			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66792	100.00000	66.66792			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66792	100.00000	66.66792			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.86278	100.60029	13.82865			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.22545	102.77141	13.19567			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.86278	100.60029	13.82865			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.76008	100.01323	10.73401			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.94712	100.90290	35.85837			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	37.53456	100.91909	37.44188			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.90156	106.57524	6.88556			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	15.08679	99.04734	15.05055			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.30391	106.47706	3.29594			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.60703	100.91984	13.57635			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			101.01820	37.51656	101.01820	37.42383			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.86278	100.60029	13.82865			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.86278	100.60029	13.82865			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.75461	106.09892	3.74549			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.97670	106.04227	6.95976			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	14.09654	100.61212	14.06182			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	90.13759	100.32240	89.91818			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	90.91174	100.39517	90.68813			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	61.95842	100.47626	61.80603			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	44.20536	100.57686	44.09654			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.62387	99.98364	27.55695			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.69971	99.98339	27.63262			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	12.04137	103.62392	12.01378			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.89651	99.99988	27.82893			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.81213	99.99989	27.74475			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.69010	99.79173	10.66424			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.68870	99.80002	10.66284			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	12.04890	103.81175	12.02125			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			103.81175	12.04890	103.81175	12.02125			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.86248	104.34821	35.77125			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	36.49970	107.51178	36.40434			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.31868	107.00303	14.28519			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.68735	100.43472	10.66107			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.62204	100.48341	11.59345			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	61.58347	100.44030	61.43205			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	61.60488	100.44323	61.45341			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.39252	99.90043	20.34316			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.39252	99.90043	20.34316			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	35.79434	100.94701	35.72207			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	81.77687	101.15359	81.59467			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	85.09173	99.83657	84.89947			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	85.09173	99.83657	84.89947			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.28511	100.64882	13.25837			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	8.89727	101.05242	8.87552			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	97.85290	100.93369	97.59098			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.50189	100.44136	10.48078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240 On	24/02/2015	Spot Bond				100.86994	22.64664	100.86994	22.59135			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond				100.93114	10.79997	100.93114	10.77360			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond				101.19905	11.44056	101.19905	11.41514			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond				101.19905	11.44056	101.19905	11.41514			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond				100.81644	22.60723	100.81644	22.55206			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond				100.81889	22.62712	100.81889	22.57191			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond				100.84952	15.76314	100.84952	15.72466			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond				101.47693	15.59073	101.47693	15.55246			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond				100.47537	21.44353	100.47537	21.39079			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond				101.44712	15.32937	101.44712	15.29174			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond				100.26649	20.93725	100.26649	20.88585			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond				100.26649	20.93725	100.26649	20.88585			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond				100.26649	20.93725	100.26649	20.88585			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond				100.26649	20.93725	100.26649	20.88585			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond				100.26649	20.93725	100.26649	20.88585			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond				100.27379	21.10758	100.27379	21.05576			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond				100.28582	9.90417	100.28582	9.87985			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond				100.28582	9.90417	100.28582	9.87985			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.28582	9.90417	100.28582	9.87985			0.00	0	0.00
CLN259	On	26/03/2017			100.28582	9.90417	100.28582	9.87985			0.00	0	0.00
CLN260	On	26/03/2017			100.28582	9.90417	100.28582	9.87985			0.00	0	0.00
CLN261	On	26/03/2017			100.28785	9.95793	100.28785	9.93348			0.00	0	0.00
CLN262	On	26/03/2019			106.98684	10.34551	106.98684	10.32105			0.00	0	0.00
CLN263	On	20/06/2014			100.51194	31.26863	100.51194	31.19170			0.00	0	0.00
CLN264	On	18/08/2014			100.89505	31.30557	100.89505	31.22912			0.00	0	0.00
CLN265	On	02/04/2013			100.15533	84.83530	100.15533	84.58022			0.00	0	0.00
CLN266	On	16/03/2014			100.39498	41.72691	100.39498	41.62436			0.00	0	0.00
CLN267	On	16/03/2014			100.39498	41.72691	100.39498	41.62436			0.00	0	0.00
CLN268	On	30/04/2017			101.37065	9.19822	101.37065	9.16916			0.00	0	0.00
CLN269	On	20/06/2017			100.49989	11.11410	100.49989	11.08676			0.00	0	0.00
CLN270	On	24/02/2017			101.35958	14.74154	101.35958	14.70540			0.00	0	0.00
CLN271	On	20/06/2017			100.58462	12.75733	100.58462	12.72592			0.00	0	0.00
CLN272	On	20/06/2017			100.39320	9.25028	100.39320	9.22754			0.00	0	0.00
CLN273	On	20/06/2017			100.39040	9.19537	100.39040	9.17277			0.00	0	0.00
CLN274	On	20/06/2017			100.40357	9.24900	100.40357	9.22627			0.00	0	0.00
CLN275	On	22/05/2017			100.91562	9.01657	100.91562	8.98820			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			101.06552	10.46518	101.06552	10.43220			0.00	0	0.00
CLN277	On	25/05/2017			100.99983	10.44121	100.99983	10.40833			0.00	0	0.00
CLN278	On	20/06/2017			100.40244	9.22704	100.40244	9.20437			0.00	0	0.00
CLN279	On	20/06/2015			100.54373	19.41385	100.54373	19.36607			0.00	0	0.00
CLN280	On	07/06/2017			100.65226	8.93137	100.65226	8.90302			0.00	0	0.00
CLN281	On	21/06/2015			100.36006	15.82509	100.36006	15.77498			0.00	0	0.00
CLN282	On	27/06/2015			100.24531	17.54645	100.24531	17.49095			0.00	0	0.00
CLN283	On	20/09/2015			100.37919	16.05155	100.37919	16.00072			0.00	0	0.00
CLN284	On	20/06/2017			100.44355	9.48307	100.44355	9.45302			0.00	0	0.00
CLN285	On	20/06/2017			100.44355	9.48307	100.44355	9.45302			0.00	0	0.00
CLN286	On	20/06/2017			100.44355	9.48307	100.44355	9.45302			0.00	0	0.00
CLN287	On	20/06/2017			100.44355	9.48307	100.44355	9.45302			0.00	0	0.00
CLN288	On	10/08/2017			101.18342	9.06107	101.18342	9.02084			0.00	0	0.00
CLN289	On	30/08/2017			100.81012	11.53090	100.81012	11.47985			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	2.04202	100.17296	2.03217			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	2.04202	100.17296	2.03217			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	2.04216	100.17084	2.03231			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	2.01857	100.14936	2.00928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On	26/06/2017	Spot Bond			100.14949	2.03773	100.14949	2.02779			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	2.02216	100.15029	2.01274			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.33156	100.00000	1.32341			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.94264	100.00000	1.93217			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.94563	100.00000	1.93499			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.90511	100.00000	1.89395			0.00	0	0.00
CLN300	On	20/12/2017	Spot Bond			100.00000	1.23202	100.00000	1.22227			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.63511	100.00000	20.58968			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.63511	100.00000	20.58968			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.69148	34.94295	0.69087			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	63.04441	154.47129	62.87906			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	93.65821	100.53703	93.41993			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	93.64700	100.53241	93.40876			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	116.80565	100.00000	116.55590			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	96.45509	154.29358	96.19453			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	93.63578	100.52779	93.39758			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	67.47285	152.83040	67.28533			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	82.44955	101.20452	82.26577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			101.20452	82.44955	101.20452	82.26577			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.95421	156.76383	4.93643			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	71.78720	94.77223	71.65903			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	71.26760	97.02201	71.13831			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	93.64700	100.53241	93.40876			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	93.64700	100.53241	93.40876			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.12515	100.00000	15.08811			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	72.18690	101.10498	72.04940			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	7.09724	120.49629	7.07887			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	17.98415	78.86322	17.95553			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	18.03788	78.68249	18.00922			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.37790	100.01914	11.35033			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.37790	100.01914	11.35033			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	12.10086	100.44036	12.07111			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06 On	20/12/2016	Spot Bond			100.40864	10.19808	100.40864	10.17300			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.46859	100.41492	9.44531			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	58.57548	100.01997	58.39257			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.57969	100.41000	9.55614			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	9.05242	101.50812	9.01213			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	15.35208	109.94659	15.31496			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	70.13107	106.29178	69.99474			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.94132	106.25789	12.91122			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.92864	122.59946	14.88968			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	19.55895	112.90836	19.51117			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.83691	111.62273	10.81039			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	88.42062	100.00000	88.21875			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	104.15956	5.86800	104.14310			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	22.51648	100.79434	22.46154			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.47877	100.83040	10.45319			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	22.41943	100.70290	22.36418			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	14.79675	101.26682	14.73101			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.65651	94.77287	100.65651	94.52582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On	07/12/2012	Spot Bond			100.45141	94.82822	100.45141	94.58775			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	73.42321	100.00000	73.27981			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	81.62748	100.18699	81.44500			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	75.10571	100.13300	74.95917			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	42.36238	100.21016	42.17577			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.90838	100.22082	20.81626			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	57.68132	100.19483	57.42725			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	57.62319	104.31041	57.49190			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	19.12969	133.09009	19.07645			0.00	0	14,300,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.68736	111.95336	10.66157			29,502,173,333.92	263,522	77,293,519.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.72296	110.94098	10.69728			1,401,406,459.36	12,632	135,582,629.00
E170	On	01/08/2020	Spot Bond			142.91138	12.61026	142.91138	12.57336			3,572,784,500,000.00	25,000,000	27,575,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	17.16962	101.79146	17.12736			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	25.18545	100.97946	25.10528			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.53070	101.06163	10.49715			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.40100	101.11630	4.38697			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.83777	101.17092	1.83191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			126.54006	12.54558	126.54006	12.51100			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.77000	113.61882	1.77000	113.60413			0.00	0	102,200,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	12.18604	111.69838	12.15669			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	11.05057	112.15374	11.02342			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.49497	106.65311	9.47258			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.37984	100.93077	17.33738			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	97.57440	100.81699	97.31213			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	95.89651	100.00000	95.65188			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.81427	126.47802	24.74627			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.76377	109.43400	24.70510			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	18.08080	107.25989	18.03365			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.13557	101.66692	10.10347			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	97.30509	101.08827	97.04357			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	22.17741	101.14823	22.12313			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	97.30045	101.26753	97.03848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2 On	17/08/2014	Spot Bond				101.05103	30.21627	101.05103	30.14239			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				101.34215	97.29851	101.34215	97.03636			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				101.17066	30.74810	101.17066	30.67283			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.93125	64.36770	100.93125	64.21047			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.96871	29.85024	100.96871	29.77731			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.99870	15.95482	100.99870	15.91582			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.93575	64.37700	100.93575	64.21974			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				105.94219	17.09300	105.94219	17.05313			0.00	0	61,900,000.00
ES18 On	20/04/2018	Spot Bond				111.43974	9.40595	111.43974	9.38309		36,934,800,883,915.10	331,432,942	582,948,942.00	
ES23 On	25/01/2023	Spot Bond				117.73441	11.06873	117.73441	11.04093		10,837,452,440.50	92,050	290,267,050.00	
ES26 On	02/04/2026	Spot Bond				95.26383	8.90301	95.26383	8.88397		64,780,452,302.13	680,011	44,539,011.00	
ES33 On	15/09/2033	Spot Bond				9.04500	86.69950	9.06000	86.55456		184,070,625,255.00	20,350,539	509,892,000.00	
FIFB01 On	24/08/2015	Spot Bond				100.85636	20.53761	100.85636	20.44666			0.00	0	0.00
FIFC02 On	14/12/2012	Spot Bond				100.35540	93.21929	100.35540	92.98723			0.00	0	0.00
FIFC03 On	09/10/2013	Spot Bond				100.00000	43.98908	100.00000	43.65890			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	10.35594	100.00000	10.33085			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	10.07760	100.00000	10.05319			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				101.07344	66.56485	101.07344	66.40205			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On	15/08/2013			101.11222	66.70372	101.11222	66.54053			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	67.14799	101.23627	66.98352			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	67.39781	101.30601	67.23263			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	28.78029	105.15565	28.71318			8,833,074,600.00	84,000	16,946,000.00
FRB05	On	21/12/2018			103.15112	11.86622	103.15112	11.83928			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	80.97936	101.02281	80.97935			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	93.92697	100.55742	93.68795			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	10.39759	100.49836	10.37201			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	8.16637	100.49830	8.14628			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	9.24984	101.51768	9.22713			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	15.42259	111.84945	15.38521			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.40670	100.44644	9.38358			0.00	0	300,000.00
FRBI01	On	30/06/2014			100.00000	47.00059	100.00000	46.89335			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	56.17591	211.83970	55.99887			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	62.67326	105.16707	62.52949			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.25772	121.95151	3.24905			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	4.19344	266.05149	4.17410			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	2.00366	145.44748	1.99766			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.20987	186.40405	3.19834			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	19.18545	118.97136	19.13604			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.75313	100.00000	23.69998			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.75313	100.00000	23.69998			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.46829	51.72712	3.46435			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.41308	32.59207	3.41044			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.68822	31.38364	3.68547			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	38.53420	103.71290	38.44634			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	82.83163	101.43171	82.64625			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	15.10200	101.42118	15.06495			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	45.56075	100.70350	45.46898			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	42.22385	100.43778	42.13900			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.73804	101.37968	14.70189			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.73804	101.37968	14.70189			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.87627	100.95684	10.84940			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	14.52183	101.35502	14.48622			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.49706	11.05928	100.49706	11.03208			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.81157	64.68788	100.81157	64.53003			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110 On	15/06/2016	Spot Bond			100.62812	14.32767	100.62812	14.29238			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.63323	100.42343	9.60955			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.53295	100.46990	10.50704			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	31.82793	100.53541	31.74961			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.03142	98.00000	9.00136			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.26739	100.00000	9.23225			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	14.16552	100.61842	14.13063			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.51251	100.45750	10.48665			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.59507	100.56313	12.56406			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.52559	100.61014	13.49228			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	10.04070	100.43349	10.01601			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.33345	100.51033	11.30557			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.82714	100.67570	14.79062			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	9.58092	100.44913	9.55056			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.38949	100.00000	7.35773			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	11.05715	100.53319	11.02209			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	12.92128	100.63883	12.88026			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	10.13843	100.48091	10.10630			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129 On	20/09/2017	Spot Bond			100.51430	10.72494	100.51430	10.69095			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	12.34582	100.60627	12.30665			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	11.55525	100.56147	11.51859			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	12.82376	100.63331	12.78307			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	13.52563	100.67296	13.48269			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	12.31655	100.60461	12.27747			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	12.46732	100.58527	12.42776			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	10.87152	100.52263	10.83705			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	11.18826	100.51264	11.15280			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	13.07727	100.64764	13.03577			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	12.93102	100.63938	12.88998			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	12.53117	100.61676	12.49141			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	13.09677	100.64874	13.05520			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	11.31111	100.54761	11.27524			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	10.17754	100.48314	10.14529			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	8.76853	100.40273	8.74075			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	13.65230	100.68010	13.60896			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	30.31777	100.48314	30.22168			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On	20/09/2015			100.54650	18.72015	100.54650	18.66078			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.49595	101.08864	3.47936			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.98667	100.52041	9.95501			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.76810	100.44745	1.76249			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.76621	98.00000	1.75377			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.36120	100.00000	1.35356			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.36120	100.00000	1.35356			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.28392	100.00000	1.27497			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	39.12281	103.88434	39.03348			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.58573	101.69803	27.51789			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.69366	100.46014	17.65015			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.45742	100.45737	14.42186			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	56.25497	101.67764	56.11664			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.38102	6.90500	101.36192			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.25534	98.80765	10.23049			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	75.71182	113.68077	75.53370			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	57.98675	100.00003	57.84627			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	29.35105	100.38660	29.27892			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			101.46163	8.64570	101.46163	8.62447			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.82457	109.33538	6.80842			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.59368	100.46640	12.56271			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.69008	100.47150	12.65887			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.22766	109.51236	5.21527			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.70754	111.32550	24.65695			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.79543	109.33538	4.78408			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.82908	114.09057	5.81480			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.29518	114.42023	8.27786			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	91.17154	100.45580	90.94772			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.63602	101.66489	9.61232			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.70228	100.00000	17.65892			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	17.16680	100.79789	17.12445			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.42963	100.69405	15.39160			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.45230	4.73000	107.42991			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	91.59244	100.56499	91.36737			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.64557	100.70697	15.60702			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	10.03483	100.40068	10.01016			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.46304	11.23086	100.46304	11.20324			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	25.34683	100.61808	25.28441			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.83821	100.54671	12.80661			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.42571	100.52525	12.39514			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	90.75276	100.34678	90.53018			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	90.74184	100.34394	90.51931			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	92.39451	100.32862	92.20880			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	92.39540	100.34043	92.20967			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	92.40266	100.34112	92.21690			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	90.72640	100.34682	90.50335			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.62432	100.44788	10.60297			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.18921	100.64235	13.16266			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.61368	100.44732	10.59234			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	24.08472	98.04956	24.03737			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.67820	100.67532	13.65066			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	15.19295	101.43156	15.15567			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	54.26197	101.08680	54.12924			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	56.14758	102.04635	56.00908			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
FRE2B1	On	02/08/2013			101.11165	54.31817	101.11165	54.18527			0.00	0	0.00
FRE2B2	On	02/08/2013			104.68033	55.38620	104.68033	55.24643			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	55.79045	96.98334	55.65896			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	54.49964	101.19191	54.36620			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	54.95290	101.39248	54.81813			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	55.50895	101.63872	55.37252			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	55.85764	101.79324	55.72015			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	14.56927	137.45936	14.52605			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	63.61364	101.30769	63.45602		3,720,018,376,800.00		36,720,000	9,180,000.00
FRJ14	On	20/07/2014			104.00517	26.61678	104.00517	26.55000			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	20.64758	100.18638	20.58302			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	11.79028	103.41346	11.76085			0.00	0	0.00
FRJ17	On	04/04/2017			100.62484	9.56308	100.62484	9.53306			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.82044	101.45882	8.79880			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.62943	100.00000	11.60736			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	4.29273	254.50193	4.27352			0.00	0	0.00
FRS37	On	07/12/2023			265.81898	4.19536	265.81898	4.17602			0.00	0	0.00
FRS43	On	07/12/2023			249.70910	4.33652	249.70910	4.31736			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			117.34620	3.02371	117.34620	3.01614			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.95024	101.41744	6.93319			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.27829	117.54524	3.26981			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.61734	101.77641	10.59122			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.94175	100.01476	10.91525			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	55.19010	101.49749	55.05461			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.84064	101.25022	6.82388			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	41.60026	100.29734	41.49811			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.83835	90.41057	2.83237			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	88.37479	100.18030	88.16304			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	90.34142	100.00000	90.12108			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	63.82881	100.68430	63.62835			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.75244	100.00000	0.75008			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	12.20642	101.11871	12.16752			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	61.84813	100.52362	61.65203			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	61.09081	100.43945	60.89724			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	6.55195	101.12618	6.53130			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.42427	101.07593	15.37513			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.44759	7.78581	100.44759	7.76114			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.86553	100.44015	28.77407			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	13.85364	100.76967	13.80963			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.88568	101.24351	25.77069			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	67.91595	101.17008	67.60775			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.72868	100.00000	2.70820			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	39.28836	100.00000	38.99347			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	101.28780	2.25000	101.26725			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	29.16586	105.55013	29.09765			4,327,555,330.00	41,000	1,888,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.66189	106.51279	21.61085			3,940,973,230.00	37,000	759,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.29783	104.36488	12.26934			0.00	0	57,000,000.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.62419	105.51532	10.59934			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.46727	113.83008	10.44139			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.24398	108.96559	11.22506			9,371,040,740.00	86,000	4,642,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.38081	117.28648	13.34712			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	11.01586	102.81960	10.99105			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.47468	79.83345	10.45536			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.70143	100.94835	14.66512			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On	15/10/2015	Spot Bond			100.00000	21.35089	100.00000	21.19062			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.01778	21.01983	100.01778	20.95419			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.81560	104.81266	11.78827			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	80.03983	100.00000	79.87239			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	86.25977	100.00000	86.06765			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	80.85132	100.00000	80.68253			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	94.52682	100.63710	94.28110			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	98.42817	100.81750	98.16503			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	97.86576	99.49839	97.60536			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	89.98961	99.03016	89.77043			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRB89	On	25/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	66.74602	99.64339	66.74602			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD179On	11/01/2013	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRD180On	16/01/2013	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD181On	31/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD182On	04/02/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.01501	7.16254	100.01501	7.14519			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.01973	9.07047	100.01973	9.04849			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	98.48811	100.00000	98.22687			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.85290	98.48781	100.85290	98.22441			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.88829	98.54744	100.88829	98.28379			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			101.01560	98.76213	101.01560	98.49758			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.57078	22.03455	100.57078	21.98032			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			101.42786	10.13847	101.42786	10.11360			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			99.93193	15.40594	99.93193	15.36865			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.43806	11.15614	100.43806	11.12870			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			102.01673	19.02810	102.01673	18.98116			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.31458	11.49672	100.31458	11.46849			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			99.88260	16.00640	99.88260	15.93608			0.00	0	0.00
HILB02 On	13/09/2017	Spot Bond			100.51108	10.40469	100.51108	10.35824			0.00	0	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	83.71560	100.00000	83.52403			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	54.78638	105.54321	54.64710			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	54.78638	105.54321	54.64710			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	61.58054	100.00000	61.46403			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	68.08513	100.00000	67.95596			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	56.44550	101.63173	56.30677			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	15.03261	101.67762	14.99565			0.00	0	400,000.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	16.10884	105.13866	16.06802			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	54.84022	105.76786	54.70055			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	56.55493	101.68917	56.41586			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	15.34447	101.75803	15.30670			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	13.96349	117.06290	13.92458			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			106.05795	54.90969	106.05795	54.76949			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			101.79257	56.75181	101.79257	56.61212			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			101.86140	15.74488	101.86140	15.70611			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			117.06290	14.34475	117.06290	14.30479			0.00	0	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	55.15558	107.08651	55.01354			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	57.01411	101.93042	56.87361			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	16.23347	101.98773	16.19345			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	55.45602	108.34719	55.31172			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	55.89847	110.21153	55.75080			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.83716	115.88630	10.81028			3,303,802,526.70	28,509	35,100,002.00
HWAY23On	07/12/2023	Spot Bond				272.42396	4.14212	272.42396	4.12271			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.14778	271.70682	4.12837			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.33513	101.83148	11.30981			5,498,899,920.00	54,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.31786	102.02133	11.29254			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.38834	1.15000	111.37588			26,515,299,300.00	23,056,782	294,900,681.00
I2038	On 31/01/2038	Spot Bond				1.90000	108.74420	1.92000	108.31051			1,261,911,183,900.00	664,163,781	344,370,981.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.54398	2.06000	113.52809			914,943,337,060.00	444,147,251	502,352,564.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.65711	95.45000	20.61921			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	92.29076	100.50759	92.06070			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	93.64532	100.56563	93.40822			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	22.55759	109.26558	22.50333			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	92.66909	100.86049	92.43560			0.00	0	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	21.70104	102.46253	21.64672			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.92206	16.11779	100.92206	16.07798			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	59.91805	100.23329	59.77100			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	42.34029	100.52781	42.23610			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	41.89824	100.74849	41.79495			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	39.16816	103.45013	39.07805			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	15.00289	108.14435	14.96711			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.99527	111.48026	10.96839			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	36.14671	102.47730	36.06464			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	38.53590	99.82217	38.44270			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	31.16412	100.88835	31.08802			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.93859	106.87614	24.87862			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	13.11522	105.97204	13.08495			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	25.65173	101.15611	25.58894			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	9.66467	101.23137	9.64100			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.54454	119.59470	4.53297			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.94221	121.25275	2.93464			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.93144	100.15533	20.86601			0.00	0	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	9.76467	100.16252	9.73414			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.94611	105.78604	9.92294			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.87120	100.66354	15.82082			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	8.38332	100.43811	8.35675			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	73.84052	100.00000	73.67798			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.29508	99.89211	18.25441			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.29508	99.89211	18.25441			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.16204	100.97091	9.14172			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.99276	5.00000	102.96516			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.73673	101.37699	15.68701			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.78693	101.30327	14.74025			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.56082	112.11249	16.52037			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.63953	100.20174	21.58644			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.63953	100.20174	21.58644			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	8.04923	101.14829	10.13287			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.32661	100.00000	8.30622			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	53.31205	101.89135	53.07399			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	50.07662	101.88356	49.85302			0.00	0	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	73.24678	101.64472	72.90936			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	23.11819	101.44581	23.06585			202,891,620,000.00	2,000,000	1,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.58397	64.72962	100.58397	64.42011			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	71.68653	104.33728	71.52316			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	13.45101	101.67347	13.41794			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	66.76865	99.54183	66.76864			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	98.39163	99.44217	98.12858			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	96.58268	99.34271	96.32946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012	Spot Bond			99.22914	94.84317	99.22914	94.59926			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	93.16819	99.12821	92.93304			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	91.55457	99.02750	91.32771			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	85.65089	98.62666	85.45312			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	84.29881	98.52695	84.10742			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	82.99135	98.42745	82.80603			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386		1,200,000,000,000.00	12,000,000	12,000,000.00	
IND307	On	12/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.21809	100,000.00000	0.21679			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	58.09309	100.00000	57.98287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On	27/08/2013	Spot Bond			100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	42.80680	100.00000	42.48658			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	41.03709	100.00000	40.76522			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	39.68401	100.00000	39.44809			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	38.61646	100.00000	38.40826			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	37.75300	100.00000	37.56679			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	37.04037	100.00000	36.87201			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	69.81971	101.10218	69.56014			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF002	On	05/02/2013	Spot Bond			100.97718	82.23678	100.97718	82.05504			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	66.27304	101.06512	66.11096			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.57901	100.29400	14.54361			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.63077	103.81357	17.58660			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.97815	101.94170	16.93631			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.92774	100.00000	100.66490			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	93.62850	100.51669	93.39093			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.94933	100.34045	8.92734			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	80.80779	100.00000	80.63909			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.77395	100.81708	24.71283			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.68268	100.33341	10.65643			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	91.95782	100.35507	91.73004			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	84.47055	100.00000	84.08659			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.41307	6.50000	100.40124			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	84.54225	100.13131	84.28886			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	82.19850	99.98478	81.95888			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	94.51081	100.42362	94.26999		8,033,889,600,000.00	80,000,000	40,000,000.00	
ING160	On	10/12/2012	Spot Bond			100.41625	93.35001	100.41625	93.11516			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.97551	100.44355	10.94073			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	89.01113	100.14548	88.79994			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.79694	100.16956	29.70378			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	85.78867	100.49744	85.38419			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	58.19691	100.49744	57.93713			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	81.56545	100.32608	81.20035			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	81.20207	100.31481	80.84025			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	94.55233	100.14110	94.30768			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	84.65277	100.14461	84.03860			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	57.52574	100.14677	57.12451			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	61.48179	100.14677	61.05298			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	84.65273	100.14488	84.03856		200,289,760,000.00	2,000,000	1,000,000.00	
ING177	On	28/02/2015	Spot Bond			100.00000	17.05602	100.00000	16.93720			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	11.37068	100.00000	11.29147			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			101.21767	82.27185	101.21767	82.08885			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	54.67937	101.23672	54.54543			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	54.67937	101.23672	54.54543			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	57.54703	99.91080	57.40773			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	48.26546	100.00000	48.14726			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	23.16436	100.24109	23.10812			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	23.01677	102.25661	22.95989			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	44.02289	100.77468	43.91433			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.51975	99.93260	20.45572			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.86342	99.93094	12.82328			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.67795	99.92988	9.64775			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	11.09592	104.73009	11.07027			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.88663	104.25515	37.79891			1,772,337,550.00	17,000	392,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.34949	100.91681	16.30911			0.00	0	300,000.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.26825	108.21861	11.24136			2,164,372,200.00	20,000	14,549,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	24.30674	101.03261	24.24731			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.53353	100.34728	17.49046			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.41777	109.98505	22.36416			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.44886	10.12707	100.44886	10.10218			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	9.07715	100.75653	9.05477			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.17134	110.94012	3.16375			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.39518	124.10625	2.38865			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	64.26772	100.58379	63.96747			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.49566	100.18782	8.46909			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.56352	99.99997	8.52586			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	8.06209	101.62507	8.02615			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.42788	100.60774	0.42597			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00697	100.28878	0.00694			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	46.90938	100.00000	46.53713			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.30040	100.00000	2.28508			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.19453	100.00000	2.17873			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	75.12499	102.06373	74.97553			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	88.59500	100.17994	88.38523			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	12.42472	117.77551	12.39297			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	9.62090	101.74618	9.59722			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.36976	124.10625	2.36330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	97.86753	99.41373	97.60735			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	96.07864	99.31432	95.82812			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	94.35814	99.20028	94.11678			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	92.70104	99.09942	92.46831			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	91.10433	98.99876	90.87977			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	85.25660	98.62399	85.06065			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	83.92079	98.49850	83.73117			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	82.62568	98.39906	82.44204			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432		1,000,000,000,000.00	10,000,000	10,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA307	On	14/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On	18/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On	24/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	44.44444	100.00000	44.07819			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	42.24799	100.00000	41.94320			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	40.61497	100.00000	40.35441			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	39.35411	100.00000	39.12682			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	38.35167	100.00000	38.15025			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	37.53584	100.00000	37.35509			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	36.85909	100.00000	36.69522			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	59.09314	100.11329	58.94984			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.83039	101.15218	8.80878			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	37.57989	101.33204	37.48777			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	15.29051	101.39683	15.22251			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	87.36626	100.01454	87.16305			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	48.50582	101.10215	48.29058			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	81.87411	100.97704	99.46005			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	9.38797	100.00000	9.31750			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	83.40928	100.00000	83.22555			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	83.27117	100.00000	83.08775			0.00	0	0.00
KSB004	On	01/02/2013			103.25721	85.25760	103.25721	85.06404			0.00	0	0.00
KSB005	On	28/02/2013			102.85510	80.60924	102.85510	80.43733			0.00	0	0.00
KSB007	On	31/08/2017			100.85336	2.80514	100.85336	2.79435			0.00	0	0.00
KSB008	On	01/11/2017			100.00000	2.31189	100.00000	2.29454			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	83.89659	100.00000	83.71097			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	74.09500	100.00000	73.95000			0.00	0	0.00
KW01	On	31/10/2027			146.46402	9.41525	146.46402	9.38671			0.00	0	0.00
LBK01	On	25/10/2013			101.88203	55.61586	101.88203	55.47886			0.00	0	0.00
LBK02	On	26/03/2015			100.15505	20.99851	100.15505	20.94701			0.00	0	0.00
LGL02	On	13/08/2017			100.36228	17.76531	100.36228	17.69833		9,935,865,720.00		99,000	8,121,000.00
LGL03	On	03/04/2018			98.87452	1.84478	98.87452	1.83782			0.00	0	0.00
MAQ007	On	27/01/2013			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
MAQ018	On	11/01/2013			98.55765	85.06920	98.55765	84.87424			0.00	0	0.00
MAQ019	On	08/11/2012			99.62912	99.72779	99.62912	99.45705			0.00	0	0.00
MAQ020	On	02/08/2013			101.08680	48.29528	101.08680	48.08101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ021	On	29/11/2012			99.30957	94.35228	99.30957	94.11068			0.00	0	0.00
MAQ022	On	11/12/2012			99.14082	91.54572	99.14082	91.31865			0.00	0	0.00
MAQ023	On	11/01/2013			98.70105	85.05072	98.70105	84.85556			0.00	0	0.00
MAQ024	On	11/03/2013			97.83334	75.05449	97.83334	74.90380			0.00	0	0.00
MAQ025	On	11/10/2013			100.00000	50.64335	100.00000	50.26322			0.00	0	0.00
MAQ026	On	01/02/2013			100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
MBC17	On	06/02/2013			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MBC18	On	21/02/2013			100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
MBF018	On	15/04/2013			99.92980	85.63581	99.92980	85.44041			0.00	0	0.00
MBF019	On	15/04/2014			99.92873	39.52485	99.92873	39.42916			0.00	0	0.00
MBF024	On	26/05/2013			100.85528	64.30366	100.85528	64.14669			0.00	0	0.00
MBF025	On	26/05/2014			100.87824	30.45117	100.87824	30.37682			0.00	0	0.00
MBF027	On	07/10/2014			100.00907	27.86724	100.00907	27.79972			0.00	0	0.00
MBF028	On	16/04/2015			99.91959	20.05332	99.91959	19.99076			0.00	0	133,350,000.00
MBF029	On	01/10/2015			100.16737	11.61536	100.16737	11.52901			0.00	0	0.00
MBF030	On	01/10/2017			100.17350	2.02644	100.17350	2.01761			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	82.79057	100.00000	82.60660			0.00	0	0.00
MBP012	On	29/01/2013			101.40172	82.67919	101.40172	82.49296			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013On	29/01/2014	Spot Bond			101.42165	37.85601	101.42165	37.76314			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	97.39417	100.00000	97.13921			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.37706	100.00000	38.28409			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	97.35449	100.00000	98.71794			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	43.91140	100.00000	45.46635			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.77720	100.00000	39.68083			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	24.23604	100.00000	24.17668			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.25658	100.00000	22.20265			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.15400	100.00000	6.13893			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	15.02441	100.00000	14.98761			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.31138	106.46019	9.28956			745,221,330.00	7,000	24,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	92.35455	100.46941	92.12383			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	22.25389	100.55268	22.19912			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.69220	100.10089	26.63275			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.73512	100.10166	26.67557			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	11.03416	100.10553	11.00959			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	10.03684	102.05054	10.01438			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.90726	102.14122	9.88508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			100.13874	13.05870	100.13874	13.02961			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.62951	102.46074	12.60115			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.96813	102.63527	12.93898			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.61450	109.14290	26.55125			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.57082	100.35527	12.53994			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.48268	100.36949	7.46429			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.90632	108.22148	10.87765			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	17.36836	105.26282	17.32783			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	17.05413	100.76354	16.99994			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.86183	106.38091	13.82956			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	63.99022	100.73012	63.83247			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.46923	106.29569	13.43790		8,503,655,200.00	0.00	80,000	7,970,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	33.20161	109.35704	33.12301		8,857,920,240.00	0.00	81,000	4,525,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	20.25870	108.68196	20.21096			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	13.36030	112.43670	13.32795		1,011,930,300.00	0.00	9,000	4,075,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	48.22687	105.38322	48.11485			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			99.21764	92.69297	99.21764	92.46000			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	84.09257	98.63643	83.90190			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12On	20/03/2013	Spot Bond			97.71856	73.74249	97.71856	73.59719			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	5.71390	100.00000	5.70006			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.12171	100.00000	0.12142			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	5.98394	100.00000	5.96944			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.05759	100.00000	6.04291			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.89771	5.56005	100.89771	5.54647			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.90718	5.61785	100.90718	5.60412			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.92303	5.71416	100.92303	5.70020			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.93092	5.76230	100.93092	5.74823			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.94038	5.82007	100.94038	5.80585			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.96406	5.96442	100.96406	5.94985			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.97993	6.06063	100.97993	6.04581			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.99728	6.16642	100.99728	6.15134			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			101.01305	6.26256	101.01305	6.24725			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			101.02081	6.31062	101.02081	6.29519			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			101.11573	6.88672	101.11573	6.86987			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			101.22620	7.55749	101.22620	7.53898			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.12171	100.00000	0.12142			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.12171	100.00000	0.12142			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	37.81573	101.70052	37.72272			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	26.01403	101.25975	25.95030			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	22.36698	100.87403	22.31238			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	10.06356	101.31348	10.03889			0.00	0	300,000.00
NBK14B	On	27/08/2015			100.75760	19.47983	100.75760	19.39363			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.89538	100.79541	10.84714			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	18.14847	110.77590	18.10433		196,073,343,000.00		1,770,000	14,573,000.00
NBK2B	On	15/09/2015			101.00801	17.10070	101.00801	17.05844			0.00	0	300,000.00
NBK3A	On	09/09/2019			118.84122	11.31151	118.84122	11.28240		13,666,740,300.00		115,000	6,655,000.00
NBK4	On	28/10/2024			30.23292	4.23149	30.23292	4.22843			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	84.52931	102.03598	84.33484			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	19.58487	111.25692	19.53733			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.75819	101.70058	19.70961			0.00	0	200,000.00
NBK7B	On	19/04/2020			101.79234	7.57383	101.79234	7.55518			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	38.21247	103.06649	38.12482			0.00	0	0.00
NBK8B	On	24/03/2014			100.27352	40.99309	100.27352	40.89245			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			107.67718	14.65896	107.67718	14.62412		22,289,176,260.00		207,000	9,525,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.75628	100.28219	12.72496			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	80.86299	117.77042	80.67872			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	83.39747	101.18874	83.20780			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	93.97219	100.66622	93.73282			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.60859	100.00000	28.55432			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.13562	100.00000	36.06707			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.86934	100.00000	25.82026			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	23.12443	100.88001	23.06797			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	92.70896	100.53804	92.47606			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	89.79722	100.29682	89.57921			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	89.56603	100.27583	89.34916			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	89.56603	100.27583	89.34916			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	89.56603	100.27583	89.34916			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	21.63044	100.26098	21.57792			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	21.09667	100.01676	21.04555			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			99.92572	20.71779	99.92572	20.66764			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.72872	17.39904	100.72872	17.35615			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.85498	78.84167	16.82823			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.56989	100.68736	13.53646			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.94927	101.44317	11.91996			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.54842	101.58167	12.51759			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.89580	101.36186	11.86663			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.31209	99.92294	11.28470			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	83.58826	100.00000	83.40250			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.79383	74.70107	13.77276			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	63.88883	100.71896	63.73306			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	41.63825	100.42509	41.55459			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	41.56701	100.41859	41.48350			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.85832	100.13494	16.78410			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	8.90164	101.09351	8.86214			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	2.10463	100.28784	2.09471			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	10.63118	100.21716	10.57928			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.74932	100.00000	2.72868			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			108.64353	18.51758	108.64353	18.47325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A	On	14/12/2012	Spot Bond			100.43443	92.07007	100.43443	91.84071			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			103.93706	95.16349	103.93706	94.91896			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			103.85854	54.40439	103.85854	54.27881			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			105.20960	42.17259	105.20960	42.07583			14,518,924,800.00	138,000	5,553,000.00
NED9	On	06/07/2017	Spot Bond			100.00389	7.46320	100.00389	7.44512			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			122.15519	19.46598	122.15519	19.41562			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			109.62449	11.29737	109.62449	11.26767			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	11.49737	100.87482	11.44589			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	6.02316	154.74879	6.00385			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.98185	110.78287	10.95558			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	11.46728	112.47442	11.43643			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.44653	100.87478	11.41858			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	30.79088	100.84223	30.71572			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	64.80368	100.77827	64.64561			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	16.75695	100.82862	16.70425			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.52856	114.30671	11.49710			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	31.09797	100.88848	31.02204			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13 On	22/05/2013	Spot Bond			100.82727	65.00175	100.82727	64.84311			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.93780	100.85447	16.88453			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.91338	112.37668	11.88135			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	31.45910	100.94287	31.38225			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	65.26577	100.89257	65.10639			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	17.27080	100.90208	17.21646			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	97.66752	100.00000	97.41117			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	65.30427	100.90209	65.14479			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	97.81159	100.00000	97.55488			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	65.53236	100.92679	65.37229			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	97.88363	100.00000	97.62672			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	65.79914	101.02443	65.63828			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	66.15642	101.11272	65.99456			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	10.04199	101.14634	10.01741			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	13.01875	101.06357	12.98691			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	49.59578	133.37761	49.45197			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	34.13195	112.65666	34.04780			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	15.00576	127.61916	14.96535			0.00	0	7,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On	31/03/2013			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
NRA022	On	31/10/2022			133.90446	9.33473	133.90446	9.30834			0.00	0	2,400,000.00
NRA023	On	31/05/2023			166.40319	6.33198	166.40319	6.31056			0.00	0	82,000,000.00
NRA028	On	30/11/2028			132.37089	14.42819	132.37089	14.38820			0.00	0	6,100,000.00
NTC09	On	18/04/2013			99.96864	84.98205	99.96864	84.78939			0.00	0	0.00
NTC10	On	18/04/2014			99.87889	39.10067	99.87889	39.00604			0.00	0	0.00
NTC11	On	18/04/2014			99.88231	38.97236	99.88231	38.87805			0.00	0	0.00
NTC12	On	25/08/2016			101.83987	11.87397	101.83987	11.84473			0.00	0	0.00
NTC13	On	31/01/2015			101.27473	18.95230	101.27473	18.90586			0.00	0	0.00
NTC14	On	26/07/2013			101.19990	49.80540	101.19990	49.58422			0.00	0	0.00
NTC15	On	26/07/2015			101.37662	15.19203	101.37662	15.12448			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	14.75493	100.00000	14.71919			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	14.80290	100.00000	14.76704			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	14.83169	100.00000	14.79576			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	15.52256	100.00000	15.48495			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	16.29018	100.00000	16.25073			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	21.08787	100.00000	21.03678			0.00	0	0.00
OML01	On	27/10/2015			110.62267	15.00795	110.62267	14.97169		9,734,794,960.00	88,000	104,625,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.02409	100.00000	4.00640			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	12.12288	109.71000	12.09831			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	22.53293	100.00000	22.47834			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.46333	100.00000	6.44750			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	60.69754	100.48296	60.50515			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	82.44474	98.38076	82.26194			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	56.69259	100.00000	56.56678			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.73845	98.82400	100.73845	98.56209			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.42050	29.41567	100.42050	29.34336			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	94.76987	103.78737	94.52730			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	91.81180	100.37625	91.58377			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	61.29607	100.37300	61.14545			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	61.45698	100.39251	61.30594			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	61.66613	100.41791	61.51454			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	91.85594	100.38925	91.62777			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.43155	29.56464	100.43155	29.49196			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			103.92808	94.96263	103.92808	94.71926			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On	15/06/2013	Spot Bond			100.42500	61.72514	100.42500	61.57340			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	62.00843	100.42441	61.85599			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	91.93319	100.41200	91.70479			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.89758	100.45623	29.82405			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	62.20774	100.48342	62.05473			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	92.13182	100.47042	91.90281			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	30.26547	100.48350	30.19103			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	62.63662	100.53526	62.48248			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	45.12074	101.01119	45.01045			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	37.50935	115.36704	37.34894			0.00	0	530,000,000.00
R009P	On	15/09/2014	Spot Bond			90.32933	25.11609	90.32933	25.06443			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.16644	36.97373	1.16536			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			5.45500	122.95386	5.45500	122.93559		121,833,378,808,300.00	334,258,260	21,763,417,254.00	
R158	On	15/09/2015	Spot Bond			122.26482	27.49081	122.26482	27.36842			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	13.11481	85.50505	13.08905			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.80488	128.79704	22.69968			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.22137	81.26980	7.20777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			106.08559	60.33185	106.08559	60.19247			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.67000	128.11879	7.68500	127.94329		69,138,511,301,990.00	014,147,497	10,918,342,873.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.09544	34.66514	1.09448			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04619	32.55096	1.04533			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.50747	116.02701	213.48849	115.65518			0.00	0	1,477,000,000.00
R197	On	07/12/2023	Spot Bond			1.19000	279.97419	1.18000	280.18795		56,343,845,110.00	47,347,769	176,495,492.00	
R201	On	21/12/2014	Spot Bond			5.05000	110.66496	5.05000	110.64988		10,691,283,481,900.00	,117,085,838	1,472,945,000.00	
R202	On	07/12/2033	Spot Bond			1.86000	208.25875	1.86000	208.23143		25,626,901,440.00	13,777,904	1,351,557,062.00	
R2023	On	28/02/2023	Spot Bond			7.13500	105.87620	7.15500	105.70738		18,719,633,242,020.00	623,634,652	3,714,188,000.00	
R203	On	15/09/2017	Spot Bond			5.84000	111.25469	5.83000	111.28129		19,784,419,814,960.00	,387,743,119	6,618,590,361.00	
R204	On	21/12/2018	Spot Bond			6.12000	112.50505	6.11500	112.51319		11,322,388,926,000.00	850,063,550	6,238,645,526.00	
R2048	On	28/02/2048	Spot Bond			99.20808	10.26091	99.20808	10.23809		95,715,955,584,000.00	964,800,000	1,585,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	40.02336	100.00000	39.92639			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.06000	105.11096	5.06000	105.09670		8,310,285,150,640.00	642,348,844	1,841,545,985.00	
R207	On	15/01/2020	Spot Bond			6.44500	106.82534	6.44000	106.83614		12,683,600,338,015.00	967,975,227	4,867,403,221.00	
R208	On	31/03/2021	Spot Bond			6.64500	101.36299	6.65500	101.28096		31,690,943,739,150.00	769,141,270	9,955,305,834.00	
R209	On	31/03/2036	Spot Bond			8.44000	78.44499	8.45500	78.30211		57,669,585,489,440.00	832,889,276	9,877,545,557.00	
R210	On	31/03/2028	Spot Bond			1.57000	158.71943	1.57000	158.69980		84,677,728,630.00	53,934,859	230,466,723.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.22000	123.76807	0.22000	123.75734			772,353,340.00	3,510,697	1,160,453,012.00
R212	On	31/01/2022	Spot Bond			1.07000	129.32274	1.07000	129.30855			946,220,478,280.00	884,318,204	1,726,045,039.00
R213	On	28/02/2031	Spot Bond			8.24500	89.63721	8.26000	89.48895			15,081,020,467,085.00	829,111,033	4,422,917,600.00
R214	On	28/02/2041	Spot Bond			77.73332	9.45973	77.73332	9.44259			84,384,413,960,360.40	085,562,973	6,379,700,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	74.40189	98.10852	74.25340			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	51.28147	95.74929	51.17075			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	35.43442	93.40448	35.35948			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.89865	91.01110	24.84711			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	18.12076	87.49080	18.08447			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	13.11481	85.50505	13.08905			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.63826	83.47163	9.61971			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.22137	81.26980	7.20777			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	89.30388	99.35642	89.08732			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	61.31393	96.68315	61.18195			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	42.09845	94.26296	42.00971			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	29.36075	91.92899	29.30014			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.75832	89.76971	20.71630			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.22653	86.42385	15.19667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			84.45562	11.09966	84.45562	11.07832			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.24381	82.31050	8.22830			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.25427	79.97373	6.24279			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.17423	75.56089	5.16518			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.10840	73.15412	4.10141			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.43965	69.91580	3.43402			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.80202	67.83418	2.79756			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.31145	65.82731	2.30786			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.93439	63.84766	1.93146			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.82430	60.09257	1.82169			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.57663	58.22853	1.57443			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.47425	55.42223	1.47228			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.30451	53.71567	1.30282			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.16488	52.07678	1.16341			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04917	50.50256	1.04788			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94852	49.04085	0.94739			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.86357	47.63992	0.86256			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.33128	40.84619	1.32993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			39.49703	1.26677	39.49703	1.26552			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.21234	38.20719	1.21118			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.16644	36.97373	1.16536			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12781	35.79392	1.12680			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.09544	34.66514	1.09448			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06847	33.58493	1.06756			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04619	32.55096	1.04533			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	44.49573	100.64880	44.38612			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	57.82656	99.92574	57.68657			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.68937	99.90770	12.65865			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	18.31186	100.96576	18.25421			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.84452	100.00000	1.83641		2,000,000,000,000.00	20,000,000	10,000,000.00	
RCSC08	On	08/03/2013	Spot Bond			100.56581	93.38742	100.56581	93.15096			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	60.37694	100.63344	60.18532			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	62.09719	100.61948	61.90014			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	58.42422	100.62865	58.16314			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	20.80767	100.22952	20.75660			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	74.23653	100.00000	74.13859			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC05	On	06/12/2012			100.48281	92.60668	100.48281	92.37119			0.00	0	0.00
RES06	On	18/10/2014			101.67229	26.96353	101.67229	26.89724			0.00	0	0.00
RES07	On	14/02/2013			5.87500	104.21435	5.87500	104.19785			0.00	0	0.00
RES11	On	14/11/2012			100.84394	100.70782	100.84394	100.43560			0.00	0	0.00
RES12	On	20/08/2015			100.93776	20.62762	100.93776	20.53621			0.00	0	0.00
RES13	On	09/01/2013			100.29264	85.24365	100.29264	85.04446			0.00	0	0.00
RES14	On	04/10/2013			100.11180	45.64896	100.11180	45.30605			0.00	0	0.00
RESB01	On	03/06/2014			100.68733	30.41132	100.68733	30.33637			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			101.03586	96.15509	101.03586	95.90485			0.00	0	0.00
RP002	On	28/02/2013			101.10798	96.30370	101.10798	96.05292			0.00	0	0.00
RP004	On	25/11/2014			102.70350	25.90336	102.70350	25.83909			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.43580	100.28309	13.40913			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.57849	102.22019	11.54989			0.00	0	0.00
RP007	On	30/04/2016			101.97649	14.84067	101.97649	14.80409			0.00	0	0.00
RP008	On	30/04/2016			101.97649	14.84067	101.97649	14.80409			0.00	0	0.00
RP009	On	16/07/2013			99.90414	53.48257	99.90414	53.24757			0.00	0	0.00
RP010	On	23/08/2013			100.99069	67.56537	100.99069	67.26584			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On	12/09/2013	Spot Bond			100.58819	62.10048	100.58819	61.82307			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	43.65890	100.00000	43.33120			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.63882	100.38461	4.61813			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.40328	100.43152	0.40148			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	44.58142	100.88031	44.47137			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	38.77946	100.00000	38.70269			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	24.11806	101.00223	24.05911			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.53251	5.25000	101.51821			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.69741	100.00000	0.69570			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.79319	100.00000	3.78400			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.53985	109.50878	9.51699			766,561,460.00	7,000	5,982,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.18015	105.69036	8.16401			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	98.18284	100.82812	97.92102			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	16.21578	117.11129	16.17521			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	11.08620	100.96377	11.05911			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.95433	109.76738	13.92101			0.00	0	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
SBK15	On	23/01/2022	Spot Bond			101.55586	7.25073	101.55586	7.23293			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	8.14733	100.47716	8.12728			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	8.50897	101.44951	8.48236			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	11.95279	100.00000	11.86307			0.00	0	0.00
SBK19	On	24/10/2019	Spot Bond			100.00000	12.00213	100.00000	11.91205			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.75865	110.28697	22.70440			1,213,156,670.00	11,000	15,773,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	72.94873	101.21158	72.80726			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.84129	101.86258	9.81906			713,038,060.00	7,000	7,383,000.00
SBKI11	On	09/04/2014	Spot Bond			127.67688	34.32482	127.67688	34.22907			89,373,816,000.00	700,000	350,000.00
SBN18	On	14/09/2013	Spot Bond			159.66556	38.43105	159.66556	38.30665			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	63.29944	152.98792	63.13441			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.39154	117.95662	19.34195			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	19.30893	118.36117	19.25941			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	19.26771	118.56412	19.21823			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	67.10892	143.82678	66.93541			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.58803	103.68838	10.56361			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.35316	118.14423	19.30360			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	19.33251	118.24540	19.28297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			211.65251	56.19852	211.65251	56.02149			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	73.95014	100.00000	73.80515			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.80127	100.42831	8.77962			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	31.49678	99.21990	31.42017			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.59517	100.36654	30.51998			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	11.02508	100.15186	10.99833			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	59.70964	100.16711	59.56478			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	54.32991	100.00000	54.19830			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.67922	107.02647	10.65396			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	36.50535	101.09831	45.62004			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.58465	101.18390	11.55629			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.95016	100.29283	7.93064			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.04408	100.00000	1.04177			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.20641	100.30374	8.18625			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.69236	112.35030	12.66148			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	9.19266	107.31305	9.17122			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	6.06578	101.14300	6.04666			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	22.21874	100.81390	22.16452			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On	23/05/2017	Spot Bond			100.85958	8.83457	100.85958	8.80678			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.35333	100.88565	8.33293			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.54325	107.86744	9.52734			40,234,555,120.00	373,000	4,980,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.80840	100.17939	11.78236			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.45289	102.91713	12.42482			1,132,088,430.00	11,000	1,374,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	75.88560	102.48454	75.73265			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	16.15847	118.34171	16.11771			6,153,768,920.00	52,000	4,055,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	66.37630	120.99445	66.20051			212,950,232,000.00	1,760,000	880,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.20112	265.12288	4.18179			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.54454	119.59470	4.53297			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.44930	112.58000	10.42086			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	92.11885	100.00000	91.90948			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.56432	100.00000	2.55804			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21933	82.63494	0.21886			0.00	0	0.00
SHI05	On	31/01/2017	Spot Bond			100.00000	5.85071	100.00000	5.80633			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.41307	6.50000	100.40124			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.70057	100.49004	10.67425			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On	29/06/2013	Spot Bond			100.22255	59.92554	100.22255	59.77849			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.73930	100.24006	16.69822			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	10.10880	100.37865	10.08397			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.40204	104.63904	10.38505			1,046,390,400.00	10,000	573,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	58.54616	104.53403	58.41252			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	14.02226	110.17225	13.98886			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	65.32427	104.99511	65.17382			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.69429	102.86503	10.66979			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.94486	101.14731	30.86913			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.64181	100.91285	11.61337			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	17.07522	101.15213	17.03344			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.39953	100.91985	9.37658			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.66936	110.58806	15.63172			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	20.10729	99.95086	20.04454			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.69432	100.74418	10.66795			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.28043	100.29998	10.25519			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.35727	101.49647	9.32769			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.35526	89.26946	8.33834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005 On	31/03/2021	Spot Bond			88.92846	8.38826	88.92846	8.37133			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			107.77651	23.78253	107.77651	23.74268			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			97.48656	9.83898	97.48656	9.81777			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	8.69992	100.44496	8.67235			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	10.47244	104.60347	10.44812			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	19.06249	119.58561	19.01320			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.88339	101.19280	2.87185			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880 On	23/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	56.87476	100.00000	56.74854			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	66.74599	99.64354	66.74598			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	98.39022	99.53077	98.12694			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	98.12722	99.51589	97.86539			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	97.60562	99.48756	97.34664			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	97.60561	99.48776	97.34663			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	96.57979	99.42961	96.32636			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	96.57974	99.43109	96.32631			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN943	On	16/11/2012	Spot Bond			100.10042	97.59122	100.10042	97.33073			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			99.40185	96.07532	99.40185	95.82460			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			99.34562	95.82686	99.34562	95.57757			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			99.33096	94.83816	99.33096	94.59402			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			99.03221	89.98943	99.03221	89.77024			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			99.30851	94.35234	99.30851	94.11074			0.00	0	0.00
SYN950	On	15/01/2013	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN951	On	21/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN952	On	22/11/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN953	On	05/02/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.84316	117.60842	17.79787			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.38329	104.75139	9.36160			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	36.56485	100.00000	36.48436			0.00	0	0.00
TF105U	On	25/10/2014	Spot Bond			100.00000	27.37828	100.00000	27.17279			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	38.40252	102.75446	38.31466			0.00	0	1,500,000.00
TFS100	On	22/01/2013	Spot Bond			98.53867	82.97540	98.53867	82.78995			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	80.31460	98.31078	80.14124			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	90.87066	99.10758	90.64700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS103	On	14/03/2013	Spot Bond			97.81910	74.60700	97.81910	74.45812			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66674	100.00000	66.66673			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	98.91470	100.94335	98.64704			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	86.02939	99.98492	85.83165			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	84.86906	99.89383	84.67679			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	14.07381	101.19250	14.03935			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.93439	107.95127	13.90175			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	94.15663	100.57712	93.91577			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.61060	100.87887	43.52357			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.21834	100.92142	44.07919			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.79439	101.62026	7.76971			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	8.03401	101.66672	8.00857			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.86473	102.00557	9.84266			0.00	0	0.00
TH10A4	On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941		46,800,000,000,000.00	468,000,000	428,000,000.00	
TH10A5	On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941		86,400,000,000,000.00	864,000,000	664,000,000.00	
TH10A6	On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.54860	101.76658	8.52150			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2 On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			101.98019	9.64681	101.98019	9.61617			0.00	0	0.00
TH10C2 On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			102.86169	14.14355	102.86169	14.09830			0.00	0	0.00
TH10D2 On	18/07/2017	Spot Bond			100.00000	2.20971	100.00000	4.41941			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			101.66078	10.08315	101.66078	10.05837			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	6.02918	101.48088	6.01438			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.48857	101.58542	6.47262			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.53138	105.94334	6.51472			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.40463	101.79445	7.38640			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.81062	101.88733	7.79139			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	12.07116	102.87096	12.04117			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.80407	101.59334	9.77998			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.82736	101.62589	11.79829			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	10.03506	101.64915	10.01039			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.64114	101.62589	6.62482			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.74303	101.64915	6.72646			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.79395	101.66078	6.77725			0.00	0	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			101.61194	9.88109	101.61194	9.85681			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	10.03506	101.64915	10.01039			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.56362	101.77704	10.53762			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.30262	101.77704	7.28466			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.56362	101.77704	10.53762			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.33047	101.96303	11.30253			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.31664	102.00952	8.29613			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.28261	101.95141	11.25479			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	15.08292	102.88090	15.04544			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.32900	102.93896	12.29835			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.22431	102.91574	15.18648			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	40.49864	100.16956	40.40038			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.96419	115.34604	19.91430			4,729,187,640.00	41,000	6,680,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.53473	98.42479	10.51504			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.60781	113.10271	13.57470			236,384,663,900.00	2,090,000	1,001,800,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.45946	114.87864	10.43327			17,418,703,547.28	151,627	308,489,460.00
TN23	On	06/11/2023	Spot Bond			120.75839	8.96965	120.75839	8.94627			842,986,546,160.30	6,980,770	110,511,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.82782	105.49834	10.80292			0.00	0	132,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			103.04013	12.88249	103.04013	12.85343			24,523,550,940.00	238,000	12,600,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	6.09412	100.87844	6.06525			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	6.23580	100.89915	6.20626			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	6.41518	100.92536	6.38478			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	6.43406	100.92812	6.40356			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	7.32006	101.05768	7.28533			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	12.40239	101.32571	12.34342			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	22.09238	100.00000	21.91504			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	11.44147	100.00000	11.34962			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.80454	100.00000	9.72583			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.19383	10.00000	100.16611			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.18900	9.75000	100.16197			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.18852	100.00000	10.16137			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	75.70993	97.58601	75.55699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013	Spot Bond			96.66726	68.08418	96.66726	67.96163			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	94.35641	99.23248	94.11498			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	86.64297	98.71758	86.44041			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	64.41571	99.76004	64.29371			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	80.14034	98.31631	79.96772			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	11.03763	114.88602	11.00999			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	101.18532	104.60170	100.90729			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	39.16880	99.85679	39.07404			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	13.03734	99.84614	13.00580			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	22.05300	100.02475	21.99956			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	12.25399	107.51485	12.22489			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	81.21000	100.00000	99.72677			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	54.62820	100.00000	46.75028			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	81.23500	100.00000	101.26631			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	54.84780	100.00000	47.12235			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	81.32500	100.00000	101.37850			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	54.92100	100.00000	47.25330			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.00669	101.12514	15.95624			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			101.16690	10.04337	101.16690	10.01169			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.48764	101.16870	7.46402			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	80.69325	100.00000	80.52479			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	94.52750	100.62384	94.28181			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	8.07678	142.66000	8.05718			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.99515	125.92352	17.94744		6,879,635,200,432.32	54,633,441	94,532,441.00	
WS05	On	01/08/2018	Spot Bond			235.74310	6.03411	235.74310	6.00814			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.66307	110.71509	21.61126			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.43912	112.63018	13.40653			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	12.01002	114.13989	11.98058			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.98416	112.54320	11.95512			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.93959	112.28516	11.91071			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.96906	95.75673	52.85470			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.92084	94.53097	43.82804			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.96034	86.34739	14.93119			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	34.44437	92.99863	34.37218			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.80637	91.84060	28.74726			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.36005	85.12782	12.33599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			90.00797	21.59274	90.00797	21.54918			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.93468	86.33473	14.90559			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.08621	64.79116	2.08298			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02858	100.00000	0.02853			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.45693	100.00000	19.42002			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.64790	100.00000	8.63149			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.27544	100.00000	7.26164			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
Total for j-Bonds :											809,956,364,366,903.00	,000,259,829	105 091 011 069.00	
Grand Total:											19,956,535,813,495.00	100,286,376	05 092 496 917.00	