



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/10/2012

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On	14/12/2012			8.85900	8.85900	8.97010	8.97010		16.99	257,557,707.00	29,073	327,493.00
\$ / R	On	14/12/2012	7.80	Call			1,175.39490	1.17539	1,066.139	16.16	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			5.29490	0.00529	7.139	16.16	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			1,028.33680	1.02834	919.483	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			8.23680	0.00824	10.483	15.18	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			979.64830	0.97965	872.228	15.18	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			9.54830	0.00955	13.228	15.18	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			14.73260	0.01473	12.368	27.68	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,144.63260	2.14463	2,253.369	27.68	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			162.68390	0.16268	136.779	18.99	0.00	0	9,250.00
\$ / R	On	14/12/2012	9.25	Put			442.58390	0.44258	527.779	18.99	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			109.99030	0.10999	93.746	20.31	0.00	0	1,300.00
\$ / R	On	14/12/2012	9.50	Put			639.89030	0.63989	734.746	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			32.79290	0.03279	28.913	24.93	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,462.69290	1.46269	1,569.913	24.93	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			207.23490	0.20723	173.703	18.24	0.00	0	1,540.00
\$ / R	On	14/12/2012	9.10	Put			337.13490	0.33713	414.703	18.24	0.00	0	0.00
\$ / R	On	14/12/2012	9.20	Call			176.32130	0.17632	148.060	18.74	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			406.22130	0.40622	489.059	18.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			168.00160	0.16800	141.176	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			427.90160	0.42790	512.176	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			288.08970	0.28809	239.631	17.24	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			217.98970	0.21799	280.631	17.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			243.57270	0.24357	203.998	17.74	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			273.47270	0.27347	344.998	17.74	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			239.67560	0.23968	200.741	17.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			279.57560	0.27958	351.741	17.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			370.20410	0.37020	307.765	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			150.10410	0.15010	198.765	16.71	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			341.17880	0.34118	282.902	16.85	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			171.07880	0.17108	223.902	16.85	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			0.00000	0.00000	273.414	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			0.00000	0.00000	234.414	16.90	46,882.78	200	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			539.82120	0.53982	457.289	16.00	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			69.72120	0.06972	98.289	16.00	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			467.18600	0.46719	392.395	16.28	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			97.08600	0.09709	133.395	16.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			400.89100	0.40089	334.285	16.57	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			130.79100	0.13079	175.285	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			702.12160	0.70212	606.528	15.44	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			32.02160	0.03202	47.528	15.44	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			684.98080	0.68498	590.512	15.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			34.88080	0.03488	51.512	15.49	10,302.44	200	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			659.62110	0.65962	566.922	15.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			39.52110	0.03952	57.922	15.58	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			931.17560	0.93118	825.549	15.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			11.07560	0.01108	16.549	15.17	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			883.72720	0.88373	779.533	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			13.62720	0.01363	20.533	15.17	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			745.74420	0.74574	647.534	15.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			25.64420	0.02564	38.534	15.30	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.97400	8.97400	9.08590	9.08590		18.04	16,171,148.00	1,802	35,687.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			103.55070	0.10355	95.950	24.56	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			1,867.65070	1.86765	1,971.950	24.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			282.41780	0.28242	256.423	20.12	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			746.51780	0.74652	832.424	20.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			165.31910	0.16532	151.592	22.37	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,279.41910	1.27942	1,377.592	22.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			127.25600	0.12726	117.549	23.56	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,591.35600	1.59136	1,693.549	23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			534.09030	0.53409	481.552	17.71	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			298.19030	0.29819	357.552	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			423.78490	0.42378	382.506	18.56	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			437.88490	0.43788	508.506	18.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			337.47810	0.33748	305.220	19.42	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			601.57810	0.60158	681.220	19.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			1,052.28830	1.05229	956.254	16.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			66.38830	0.06639	82.254	16.16	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			0.00000	0.00000	664.469	16.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			0.00000	0.00000	190.468	16.55	643,021.66	3,376	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			585.63980	0.58564	528.282	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			249.73980	0.24974	304.282	17.38	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,140.28980	1.14029	1,039.824	16.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			54.38980	0.05439	65.824	16.19	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			9.07570	9.07570	9.19100	9.19100		18.47	9,075,700.00	1,000	13,466.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			753.28770	0.75329	697.290	17.50	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			302.28770	0.30229	361.590	17.50	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			747.58930	0.74759	692.446	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			306.58930	0.30659	366.746	17.53	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			742.34780	0.74235	687.639	17.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			311.34780	0.31135	371.939	17.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.23930	9.23930	9.35960	9.35960		18.94	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			902.54850	0.90255	844.410	18.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			542.94850	0.54295	605.110	18.22	453,832.20	750	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			0.00000	0.00000	608.898	19.92	913,346.85	1,500	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			0.00000	0.00000	1,059.598	19.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			0.00000	0.00000	471.261	21.22	706,891.20	1,500	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			0.00000	0.00000	1,501.961	21.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,525.07940	1.52508	1,427.645	16.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			165.47940	0.16548	188.345	16.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	954.685	17.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	465.385	17.55	349,038.90	750	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39360	9.39360	9.51000	9.51000		19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,816.39520	1.81640	1,731.368	16.91	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			306.39520	0.30640	337.768	16.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.03960	10.03960	10.13600	10.13600		20.16	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.85900	8.85900	8.97010	8.97010		16.99	62,013.00	7	1,330.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			70,188.00840	0.70188	60,594.540	15.37	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			3,178.00840	0.03178	4,694.540	15.37	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			46,951.33640	0.46951	39,629.906	16.09	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			8,941.33640	0.08941	12,729.906	16.09	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.97400	8.97400	9.08590	9.08590		18.04	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			61,874.38650	0.61874	55,838.527	17.18	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			22,284.38650	0.22284	27,438.526	17.18	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			9.07570	9.07570	9.19100	9.19100		18.47	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			75,328.76980	0.75329	69,728.966	17.50	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			30,228.76980	0.30229	36,158.966	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Call			74,758.92600	0.74759	69,244.638	17.53	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Put			30,658.92600	0.30659	36,674.639	17.53	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Call			74,234.78210	0.74235	68,763.884	17.56	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Put			31,134.78210	0.31135	37,193.884	17.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				14.17030	14.17030	14.37570	14.37570		15.48	43,998,781.50	3,105	10,382.00
£ / R	On 14/12/2012	Foreign Exchange Future		12.25	Call			2,129.99190	2.12999	1,927.741	16.88	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		12.25	Put			4.29190	0.00429	7.441	16.88	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Call			1,047.42530	1.04743	878.074	14.44	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Put			41.72530	0.04173	77.774	14.44	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Call			888.20400	0.88820	738.129	14.56	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Put			62.50400	0.06250	117.829	14.56	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Call			764.38930	0.76439	633.881	14.79	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Put			88.68930	0.08869	163.581	14.79	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.95	Call			587.03100	0.58703	482.677	15.18	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.95	Put			161.33100	0.16133	262.377	15.18	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Call			439.40340	0.43940	361.056	15.62	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Put			263.70340	0.26370	390.756	15.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.35010	14.35010	14.55810	14.55810		15.66	717,505.00	50	4,540.00
£ / R	On 18/03/2013	Foreign Exchange Future		14.40	Call			642.58860	0.64259	573.583	15.76	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		14.40	Put			484.48860	0.48449	623.483	15.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Call			1,172.80530	1.17281	1,039.066	14.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Put			144.70530	0.14471	218.966	14.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.70	Call			1,046.89390	1.04689	926.337	14.59	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.70	Put			188.79390	0.18879	276.237	14.59	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.90	Call			912.82140	0.91282	810.182	14.92	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.90	Put			254.72140	0.25472	360.082	14.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future				14.50880	14.50880	14.72370	14.72370		15.70	0.00	0	60.00
£ / R	On 14/06/2013	Foreign Exchange Future		13.79	Call			1,226.01370	1.22601	1,097.633	14.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future		13.79	Put			292.31370	0.29231	378.833	14.59	0.00	0	0.00

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£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,219.28870	1.21929	1,091.460	14.60	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			295.58870	0.29559	382.660	14.60	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,212.58740	1.21259	1,085.751	14.62	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			298.88740	0.29889	386.952	14.62	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,759.97760	2.75998	2,557.393	15.33	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			36.27760	0.03628	48.593	15.33	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,838.46650	1.83847	1,661.254	14.27	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			114.76650	0.11477	152.454	14.27	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11330	0.11330	0.11480	0.11480		17.07	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			610.64670	0.00611	514.669	17.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			130.64670	0.00131	184.669	17.07	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11490	0.11490	0.11640	0.11640		20.76	2,872.50	25	100.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,648.92540	0.02649	2,502.879	19.05	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			8.92540	0.00009	12.879	19.05	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,707.28540	0.01707	1,573.767	18.48	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			67.28540	0.00067	83.767	18.48	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			935.39950	0.00935	839.892	18.91	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			295.39950	0.00295	349.892	18.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.43210	11.43210	11.64040	11.64040		15.29	48,986,548.50	4,285	74,453.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			2,141.72020	2.14172	1,934.656	18.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.32020	0.00132	2.556	18.49	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,792.91890	1.79292	1,586.744	16.57	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.51890	0.00252	4.644	16.57	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			341.27140	0.34127	267.783	15.45	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			200.87140	0.20087	335.683	15.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			726.94220	0.72694	573.551	14.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			36.54220	0.03654	91.451	14.01	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			682.52400	0.68252	538.337	14.13	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			42.12400	0.04212	106.237	14.13	0.00	0	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	11.10	Call			599.48120	0.59948	472.309	14.39	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			59.08120	0.05908	140.209	14.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,346.52800	1.34653	1,142.856	14.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			6.12800	0.00613	10.756	14.09	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,247.95240	1.24795	1,047.835	14.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			7.55240	0.00755	15.735	14.05	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			845.41840	0.84542	674.509	13.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			25.01840	0.02502	62.409	13.91	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.59250	11.59250	11.80290	11.80290		16.06	637,587.50	55	11,558.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			940.82240	0.94082	816.411	14.65	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			107.92240	0.10792	193.911	14.65	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			227.83870	0.22784	211.906	18.60	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,064.93870	1.06494	1,259.406	18.60	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.73510	11.73510	11.95110	11.95110		16.31	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			953.07470	0.95307	854.399	15.18	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			241.97470	0.24197	359.299	15.18	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			946.55630	0.94656	849.090	15.21	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			245.45630	0.24546	363.990	15.21	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			940.06900	0.94007	843.814	15.23	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			248.96900	0.24897	368.714	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.96670	11.96670	12.19250	12.19250		16.56	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,312.36470	1.31236	1,206.891	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			319.86470	0.31986	440.192	15.24	0.00	0	0.00
2025	On	01/11/2012	Bond Future			110.32469	110.32469	110.20496	110.20496			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,214.96000	10.21496	10,334.690		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			10,204.96000	10.20496	10,324.690		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			10,194.96000	10.19496	10,314.690		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.04229	107.04229	107.04105	107.04105			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,051.05000	8.05105	8,052.290		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,041.05000	8.04105	8,042.290		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,031.05000	8.03105	8,032.290		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			117.32076	117.32076	117.31927	117.31927			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			13,329.27000	13.32927	13,330.760		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			13,319.27000	13.31927	13,320.760		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			13,309.27000	13.30927	13,310.760		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			466.83200	466.83200	464.56600	464.56600			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			473.52400	473.52400	471.22400	471.22400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			417.21300	417.21300	415.19600	415.19600			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			423.19400	423.19400	421.14700	421.14700			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.99000	8.99000	9.10360	9.10360		12.13	22,160,350.00	2,465	10,660.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			661.47980	0.66148	555.757	12.04	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			17.87980	0.01788	25.757	12.04	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.04220	9.04220	9.15520	9.15520		12.24	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			711.02490	0.71102	617.838	11.79	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			65.82490	0.06582	85.638	11.79	0.00	0	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	14/06/2013	Foreign Exchange Future			9.08790	9.08790	9.20380	9.20380			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			453.80000	0.45380	337.900		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			443.80000	0.44380	327.900		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			463.80000	0.46380	347.900		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			9.13900	9.13900	9.25970	9.25970		13.50	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			649.57500	0.64957	591.264	13.11	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			279.87500	0.27988	342.264	13.11	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			643.98520	0.64399	586.178	13.12	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			284.28520	0.28429	347.178	13.12	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			638.43440	0.63843	581.127	13.14	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			288.73440	0.28873	352.127	13.14	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.42480	9.42480	9.51580	9.51580		14.32	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			9.04640	9.04640	9.17570	9.17570		15.58	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			840.25300	0.84025	721.419	14.59	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			14.55300	0.01455	25.019	14.59	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.14200	9.14200	9.27240	9.27240		14.68	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			732.39510	0.73240	635.772	13.85	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			99.99510	0.10000	133.772	13.85	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			724.65460	0.72465	628.612	13.84	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			102.25460	0.10225	136.612	13.84	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			716.95030	0.71695	621.493	13.84	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			104.55030	0.10455	139.493	13.84	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.23030	0.23030	0.27640	0.27640			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.11830	0.11830	0.11540	0.11540			0.00	0	0.00

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			0.00980	0.00980	0.00880	0.00880			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.01370	0.01370	0.00620	0.00620			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.12760	0.12760	0.08400	0.08400			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.00590	0.00590	0.00490	0.00490			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.12810	0.12810	0.12430	0.12430			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.14130	0.14130	0.09020	0.09020			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.00590	0.00590	0.00490	0.00490			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.07510	0.07510	0.06900	0.06900			0.00	0	32,250.00
CF CANIOn	14/12/2012	Can-Do Future			0.25270	0.25270	0.35250	0.35250			0.00	0	13,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.07130	0.07130	0.09900	0.09900			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.44540	9.44540	9.61680	9.61680		16.60	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			623.04450	0.62304	495.909	15.37	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			46.24450	0.04624	90.509	15.37	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.58520	9.58520	9.75800	9.75800		17.76	239,630.00	25	50.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			763.01780	0.76302	668.353	16.50	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			145.01780	0.14502	223.153	16.50	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			755.99970	0.75600	662.506	16.52	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			147.99970	0.14800	227.306	16.52	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			749.02190	0.74902	656.703	16.55	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			151.02190	0.15102	231.503	16.55	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.80640	8.80640	8.91690	8.91690		17.12	0.00	10,000	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	8.43	Call			499.63140	0.49963	400.674	15.65	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			12.73140	0.01273	24.274	15.65	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			490.24160	0.49024	392.335	15.69	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			13.34160	0.01334	25.935	15.69	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			480.89310	0.48089	384.078	15.73	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			13.99310	0.01399	27.678	15.73	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			354.05270	0.35405	271.275	16.33	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			37.15270	0.03715	64.875	16.33	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			0.00000	0.00000	181.839	16.93	0.00	25,000	25,000.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			0.00000	0.00000	125.439	16.93	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry			7.18480	7.18480	7.28610	7.28610		28.41	0.00	16,000	3,000.00
DABF	On	11/10/2012	Any day expiry	6.99	Call			297.57030	0.29757	197.658	23.26	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	6.99	Put			1.47030	0.00147	2.858	23.26	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Call			287.77130	0.28777	188.124	23.04	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Put			1.67130	0.00167	3.324	23.04	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.01	Call			277.99920	0.27800	178.663	22.82	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.01	Put			1.89920	0.00190	3.863	22.82	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Call			182.74040	0.18274	90.794	20.63	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Put			6.64040	0.00664	15.994	20.63	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Call			164.55880	0.16456	75.569	20.20	0.00	0	5,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Put			8.45880	0.00846	20.769	20.20	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.81270	8.81270	8.92330	8.92330		16.85	0.00	15,000	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			456.56170	0.45656	364.856	15.63	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			23.26170	0.02326	42.156	15.63	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			448.05190	0.44805	357.217	15.67	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			24.75190	0.02475	44.517	15.67	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			439.61220	0.43961	349.667	15.71	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			26.31220	0.02631	46.967	15.71	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			294.67800	0.29468	224.604	16.46	0.00	0	15,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.70	Put			71.37800	0.07138	111.904	16.46	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry			8.77960	8.77960	8.89000	8.89000		20.59	0.00	48,400	12,300.00
DABH	On	12/10/2012	Any day expiry	8.49	Call			401.94710	0.40195	294.092	23.45	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.49	Put			1.94710	0.00195	4.492	23.45	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Call			392.17570	0.39218	284.621	23.36	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Put			2.17570	0.00218	5.021	23.36	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Call			382.42880	0.38243	275.205	23.26	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Put			2.42880	0.00243	5.605	23.26	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.80	Call			0.00000	0.00000	55.774	20.59	0.00	20,000	10,000.00
DABH	On	12/10/2012	Any day expiry	8.80	Put			0.00000	0.00000	76.174	20.59	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.60	Call			296.26390	0.29626	193.875	22.43	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.60	Put			6.26390	0.00626	14.275	22.43	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.70	Call			206.25680	0.20626	115.088	21.51	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.70	Put			16.25680	0.01626	35.488	21.51	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.75	Call			165.09430	0.16509	82.584	21.05	0.00	40,000	20,000.00
DABH	On	12/10/2012	Any day expiry	8.75	Put			25.09430	0.02509	52.984	21.05	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry			7.18480	7.18480	7.28710	7.28710		18.63	0.00	0	23,000.00
DABI	On	12/10/2012	Any day expiry	6.99	Call			299.35400	0.29935	200.532	22.29	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	6.99	Put			2.25400	0.00225	5.732	22.29	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Call			289.64680	0.28965	191.282	22.12	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Put			2.54680	0.00255	6.482	22.12	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Call			279.97560	0.27998	182.123	21.94	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Put			2.87560	0.00288	7.323	21.94	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.11	Call			186.33760	0.18634	97.918	20.20	0.00	0	15,000.00
DABI	On	12/10/2012	Any day expiry	7.11	Put			9.23760	0.00924	23.118	20.20	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry			8.95770	8.95770	9.07160	9.07160		11.34	0.00	3,000	3,000.00
DABJ	On	15/10/2012	Any day expiry	8.89	Call			193.63790	0.19364	96.173	12.25	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Put			12.03790	0.01204	28.473	12.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABJ	On	15/10/2012	Any day expiry	8.90	Call			184.73070	0.18473	88.838	12.10	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Put			13.13070	0.01313	31.138	12.10	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Call			175.92110	0.17592	81.731	11.95	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Put			14.32110	0.01432	34.031	11.95	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Call			50.37870	0.05038	16.862	13.37	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Put			68.77870	0.06878	149.162	13.37	0.00	0	3,000.00
DAEU	On	11/10/2012	Any day expiry			11.32280	11.32280	11.52790	11.52790		24.40	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Call			487.91390	0.48791	283.148	14.38	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Put			0.01390	0.00001	0.348	14.38	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Call			477.91790	0.47792	273.241	14.35	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Put			0.01790	0.00002	0.441	14.35	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Call			467.92300	0.46792	263.357	14.33	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Put			0.02300	0.00002	0.557	14.33	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Call			447.93760	0.44794	243.675	14.28	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Put			0.03760	0.00004	0.875	14.28	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry			8.97620	8.97620	9.06950	9.06950		12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.58	Call			489.50000	0.48950	396.200	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.58	Put			0.00000	0.00000	0.000	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Call			429.50010	0.42950	336.200	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Put			0.00010	0.00000	0.000	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Call			419.50010	0.41950	326.200	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Put			0.00010	0.00000	0.000	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Call			409.50010	0.40950	316.200	12.45	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Put			0.00010	0.00000	0.000	12.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.80380	8.80380	8.91440	8.91440		17.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,514.43130	1.51443	1,403.862	21.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.03130	0.00003	0.062	21.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,194.64940	1.19465	1,084.282	20.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.24940	0.00025	0.482	20.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			1,064.96000	1.06496	954.869	19.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.56000	0.00056	1.069	19.44	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			668.92910	0.66893	560.999	16.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			4.52910	0.00453	7.199	16.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			422.97070	0.42297	329.929	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			18.57070	0.01857	36.129	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			259.25370	0.25925	189.876	16.79	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			64.85370	0.06485	106.076	16.79	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.84150	8.84150	8.95240	8.95240		16.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			348.35880	0.34836	284.152	16.49	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			115.95880	0.11596	162.652	16.49	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,234.70140	1.23470	1,124.619	16.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			2.30140	0.00230	3.119	16.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			1,105.84540	1.10585	995.890	15.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			3.44540	0.00345	4.390	15.86	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			494.64160	0.49464	412.132	15.71	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			52.24160	0.05224	80.632	15.71	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.87600	8.87600	8.98700	8.98700		16.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			555.80860	0.55581	478.281	15.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			78.80860	0.07881	112.281	15.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			415.29950	0.41530	354.190	16.48	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			148.29950	0.14830	198.190	16.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,273.35910	1.27336	1,164.792	16.54	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			6.35910	0.00636	8.792	16.54	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			1,146.19120	1.14619	1,038.025	15.80	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			9.19120	0.00919	12.025	15.80	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.91700	8.91700	9.02810	9.02810		19.25	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			495.03640	0.49504	435.746	16.83	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			186.93640	0.18694	238.746	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.60	Call			567.64010	0.56764	501.198	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			139.54010	0.13954	184.198	16.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			561.26950	0.56127	495.445	16.46	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			143.16950	0.14317	188.445	16.46	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			554.96830	0.55497	489.747	16.50	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			146.86830	0.14687	192.747	16.50	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,197.25660	1.19726	1,093.001	16.15	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			19.15660	0.01916	26.001	16.15	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.95030	8.95030	9.06180	9.06180		17.91	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			624.35690	0.62436	558.560	16.76	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			172.55690	0.17256	218.260	16.76	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			618.23930	0.61824	553.006	16.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			176.43930	0.17644	222.706	16.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			559.78050	0.55978	500.135	17.13	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			217.98050	0.21798	269.835	17.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,242.59050	1.24259	1,139.570	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			30.79050	0.03079	39.270	16.38	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			630.53600	0.63054	564.161	16.72	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			168.73600	0.16874	213.861	16.72	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.98350	8.98350	9.05000	9.05000		18.24	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			0.00000	0.00000	420.306	18.38	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			0.00000	0.00000	476.806	18.38	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			0.00000	0.00000	416.601	18.41	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			0.00000	0.00000	483.101	18.41	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			0.00000	0.00000	412.928	18.45	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			0.00000	0.00000	489.428	18.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			9.01970	9.01970	9.05000	9.05000		18.33	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			0.00000	0.00000	480.347	18.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			0.00000	0.00000	500.647	18.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			0.00000	0.00000	476.533	18.48	0.00	0	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	26/04/2013	Any day expiry	9.05	Put			0.00000	0.00000	506.833	18.48	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			0.00000	0.00000	472.750	18.51	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			0.00000	0.00000	513.050	18.51	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			111.26246	111.26246	111.26102	111.26102			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			5,271.02000	5.27102	5,272.460		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			5,261.02000	5.26102	5,262.460		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			5,251.02000	5.25102	5,252.460		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.16763	85.67474	9.27467	84.81366			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			0.00000	0.00000	261.850		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			599.23000	0.59923	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.28070	86.87310	9.39152	85.99961			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			7,096.32000	7.09632	6,222.830		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			7,007.63000	7.00763	6,134.140		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			6,919.07000	6.91907	6,045.580		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			417.93400	417.93400	416.09200	416.09200			20,896,700.00	5	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			121,320.00000	12.13200	139,740.000		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	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			423.92600	423.92600	422.05500	422.05500			0.00	0	24.00
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			109,350.00000	10.93500	90,640.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			109,450.00000	10.94500	90,740.000		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			109,550.00000	10.95500	90,840.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.47400	190.47400	190.04200	190.04200			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			193.20500	193.20500	192.76600	192.76600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			514.69200	514.69200	518.59900	518.59900			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			521.91400	521.91400	525.87500	525.87500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	500.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.01000	94.99000	5.02000	94.98000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.93000	95.07000	4.94000	95.06000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.90000	95.10000	4.91000	95.09000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.86000	95.14000	4.87000	95.13000			0.00	0	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				4.86000	95.14000	4.87000	95.13000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.88000	95.12000	4.90000	95.10000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.97000	95.03000	4.99000	95.01000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.09000	94.91000	5.10000	94.90000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.22000	94.78000	5.23000	94.77000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.37000	94.63000	5.38000	94.62000			0.00	800	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.51000	94.49000	5.54000	94.46000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.23360	7.23360	7.33510	7.33510		11.99	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				709.23700	0.70924	610.828	12.31	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				4.13700	0.00414	7.228	12.31	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.28220	7.28220	7.38410	7.38410		13.90	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				573.15720	0.57316	494.352	13.42	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				79.05720	0.07906	102.151	13.42	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				565.32590	0.56533	487.041	13.41	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				81.22590	0.08123	104.840	13.41	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				557.54050	0.55754	479.782	13.40	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				83.44050	0.08344	107.582	13.40	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.37554	104.08989	7.46730	103.42647			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			3,137.42000	3.13742	2,474.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			3,062.58000	3.06258	2,399.160		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			2,987.81000	2.98781	2,324.390		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.46078	105.54579	7.55636	104.87267			0.00	0	0.00
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			3,706.06000	3.70606	3,032.940		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			3,632.64000	3.63264	2,959.520		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,559.29000	3.55929	2,886.170		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.53180	102.91030	7.63066	102.22925			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			4,158.55000	4.15855	3,477.500		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			4,086.33000	4.08633	3,405.280		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			4,014.17000	4.01417	3,333.120		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.47200	122.88542	5.52890	122.71772		2.15	4,915,416.80	40	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			791.83000	0.79183	936.070		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			55.27000	0.05527	31.810		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,071.61000	2.07161	2,238.970		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.53000	0.00053	0.190		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.50591	124.60422	5.57005	124.43362		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,960.47000	1.96047	2,111.510		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			92.98000	0.09298	73.420		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.52840	119.31074	5.59962	119.13843		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			442.75000	0.44275	507.170		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,072.48000	1.07248	964.590		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			452.25000	0.45225	517.570		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,057.64000	1.05764	950.650		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			461.86000	0.46186	528.090		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,042.92000	1.04292	936.840		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future			7.79134	126.89311	7.88811	125.94834		11.05	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,185.03000	1.18503	1,612.300	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,848.92000	1.84892	1,331.420	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,104.59000	2.10459	2,704.980	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,024.96000	1.02496	680.580	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			5,846.79000	5.84679	6,738.950	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			104.88000	0.10488	52.270	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,605.49000	8.60549	9,542.130	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			13.41000	0.01341	5.280	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.87820	123.37813	7.97861	122.41960		11.93	0.00	0	2,150.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,255.54000	6.25554	6,939.970	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,715.19000	1.71519	1,441.090	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			0.00000	0.00000	2,872.540	12.14	2,872,540.00	1,000	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			0.00000	0.00000	4,112.020	12.14	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			3,585.81000	3.58581	4,094.160	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			3,382.99000	3.38299	2,932.810	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			5,332.46000	5.33246	5,965.390	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			2,152.06000	2.15206	1,826.460	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			540.27000	0.54027	672.520	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			10,356.08000	10.35608	9,529.800	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			964.79000	0.96479	1,172.160	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			8,169.87000	8.16987	7,418.710	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.95504	124.87148	8.05865	123.90163		11.78	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,017.49000	2.01749	2,317.210	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			8,274.96000	8.27496	7,604.830	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			1,960.14000	1.96014	2,253.770	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			8,417.74000	8.41774	7,741.520	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			1,988.68000	1.98868	2,285.350	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			8,346.16000	8.34616	7,672.980	11.73	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.40917	213.40917	213.41441	213.41441			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,575.59000	5.57559	5,580.830		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,585.59000	5.58559	5,590.830		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,595.59000	5.59559	5,600.830		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			279.04650	279.04650	278.80229	278.80229			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			11,812.29000	11.81229	12,056.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			11,802.29000	11.80229	12,046.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			11,792.29000	11.79229	12,036.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.91270	110.93655	4.96405	110.82922		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			365.20000	0.36520	448.450	1.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			60.90000	0.06090	36.820	1.52	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.86130	108.08007	4.92099	107.97075		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			409.29000	0.40929	470.680	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			301.36000	0.30136	253.430	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.79694	109.38820	4.86557	109.27785		1.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.04	Call			33.34000	0.03334	42.660	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,371.07000	1.37107	1,270.040	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			34.76000	0.03476	44.390	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,356.16000	1.35616	1,255.440	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			36.22000	0.03622	46.180	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,341.28000	1.34128	1,240.890	1.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.93506	205.93506	205.28967	205.28967			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,299.67000	13.29967	13,945.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,289.67000	13.28967	13,935.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,279.67000	13.27967	13,925.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.05903	110.27212	6.10031	110.09143		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,305.68000	3.30568	3,485.120	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			2.69000	0.00269	1.440	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.12021	111.81446	6.16455	111.63079		4.30	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,029.70000	1.02970	1,114.350	4.42	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,255.72000	1.25572	1,156.700	4.42	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,426.24000	2.42624	2,562.810	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			440.03000	0.44003	392.930	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,367.38000	3.36738	3,524.030	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			215.90000	0.21590	188.880	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.17105	109.01133	6.21810	108.82575		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			913.81000	0.91381	981.660	4.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Put			2,136.22000	2.13622	2,018.490	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			883.39000	0.88339	949.690	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,185.74000	2.18574	2,066.460	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			898.52000	0.89852	965.590	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,160.89000	2.16089	2,042.380	4.40	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.36005	111.21558	6.39617	111.02591		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,220.23000	4.22023	4,408.530	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			3.23000	0.00323	1.860	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.42423	108.74079	6.46254	108.54798		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,352.29000	4.35229	4,515.370	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			289.37000	0.28937	259.640	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.48232	110.05698	6.52254	109.86212		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,369.36000	1.36936	1,447.010	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,502.00000	2.50200	2,384.790	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,390.20000	1.39020	1,468.640	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,473.83000	2.47383	2,357.410	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,411.22000	1.41122	1,490.460	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,445.87000	2.44587	2,330.250	5.69	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07201	105.08270	5.14056	105.00282		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			62.84000	0.06284	92.910	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			168.38000	0.16838	118.570	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.01515	102.78747	5.10499	102.70601		0.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Call			112.77000	0.11277	138.300	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			426.12000	0.42612	370.190	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.93339	104.03153	5.05374	103.94938		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			25.24000	0.02524	31.540	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,171.05000	1.17105	1,095.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			25.74000	0.02574	32.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,164.60000	1.16460	1,088.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			26.25000	0.02625	32.770	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,158.16000	1.15816	1,082.530	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.71691	105.23285	6.78849	104.82334		6.69	16,626,790.30	158	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,404.12000	4.40412	4,809.660	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			7.11000	0.00711	3.140	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.78913	103.06523	6.86440	102.64956		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,666.67000	4.66667	5,015.120	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			397.50000	0.39750	330.280	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.85642	104.31263	6.93499	103.89221		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,084.44000	1.08444	1,220.000	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,768.98000	3.76898	3,484.120	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,101.99000	1.10199	1,239.090	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,731.44000	3.73144	3,448.120	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,119.73000	1.11973	1,258.380	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,694.13000	3.69413	3,412.360	6.88	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.91759	99.62272	7.00426	99.08286		7.87	0.00	0	11,904.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Call			355.13000	0.35513	515.740	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,570.28000	1.57028	1,191.030	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,095.35000	3.09535	3,597.450	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			76.90000	0.07690	39.140	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,222.79000	4.22279	4,751.670	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			19.32000	0.01932	8.340	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.99113	101.01611	7.08173	100.46830		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			162.46000	0.16246	207.840	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,957.67000	6.95767	6,455.240	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,671.88000	4.67188	5,113.830	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			574.22000	0.57422	468.360	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			9,901.94000	9.90194	10,439.690	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			36.47000	0.03647	26.410	8.75	1,109,220.00	42,000	0.00
R208	On	02/05/2013	Bond Future			7.05569	98.84581	7.14978	98.29162		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,240.36000	1.24036	1,422.580	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,290.01000	4.29001	3,918.040	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,260.37000	1.26037	1,444.600	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,249.07000	4.24907	3,879.110	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,280.58000	1.28058	1,466.830	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,208.39000	4.20839	3,840.450	8.28	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			8.57077	77.34727	8.67743	76.48379		16.90	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			2,926.25000	2.92625	3,601.950	17.82	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			482.26000	0.48226	294.480	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future			8.65549	78.42910	8.76547	77.55323		17.63	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,741.37000	2.74137	3,156.670	18.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			3,822.53000	3.82253	3,361.960	18.07	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			0.00000	0.00000	4,003.750	18.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			0.00000	0.00000	2,621.320	18.30	110,095,440.00	42,000	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,528.46000	4.52846	5,084.370	18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			2,259.54000	2.25954	1,939.580	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.72891	76.23676	8.84178	75.35048		18.19	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			1,654.05000	1.65405	1,906.570	18.03	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			8,590.77000	8.59077	7,957.010	18.03	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			1,609.75000	1.60975	1,857.320	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,725.38000	8.72538	8,086.670	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			1,631.71000	1.63171	1,881.740	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			8,657.81000	8.65781	8,021.560	18.02	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			159.12037	159.12037	158.50407	158.50407			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,514.07000	13.51407	14,130.370		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,504.07000	13.50407	14,120.370		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			13,494.07000	13.49407	14,110.370		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			123.62614	123.62614	123.52900	123.52900			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,539.00000	1.53900	1,636.140		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			1,529.00000	1.52900	1,626.140		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			1,519.00000	1.51900	1,616.140		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.97894	127.97894	127.55782	127.55782			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,567.82000	5.56782	5,988.940		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,557.82000	5.55782	5,978.940		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,547.82000	5.54782	5,968.940		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.38212	88.45488	8.48889	87.56529		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			36.57000	0.03657	65.110	14.51	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			6,478.11000	6.47811	5,617.060	14.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,046.02000	3.04602	3,753.870	15.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			449.81000	0.44981	268.070	15.59	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.47266	89.69208	8.58297	88.78971		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			4,686.80000	4.68680	5,268.250	16.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			2,169.17000	2.16917	1,848.250	16.23	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.54801	87.24336	8.66131	86.33030		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			1,618.39000	1.61839	1,874.160	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			8,574.12000	8.57412	7,916.830	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			1,641.01000	1.64101	1,899.370	15.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Put			8,507.17000	8.50717	7,852.470	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			1,663.84000	1.66384	1,924.800	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			8,440.55000	8.44055	7,788.450	15.69	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			8.61072	78.92703	8.71740	78.02124			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			6,547.41000	6.54741	5,641.620		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			6,451.22000	6.45122	5,545.430		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			6,355.21000	6.35521	5,449.420		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			1.40080	1.40080	1.41790	1.41790		17.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			881.98330	0.08820	754.692	16.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			102.98330	0.01030	146.692	16.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.40810	1.40810	1.42660	1.42660		17.63	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,508.22310	0.15082	1,363.105	16.73	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			142.22310	0.01422	182.105	16.73	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,428.23530	0.14282	1,288.155	16.76	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			162.23530	0.01622	207.155	16.76	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			1,352.19270	0.13522	1,215.517	16.79	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			186.19270	0.01862	234.517	16.79	0.00	0	0.00
Total for Derivatives :												559,249,266.13	313,571	1,546,213.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.19948	11.62163	100.19948	0.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	21.86456	111.91291	6.42000		1,231,042,010,000.00	11,000,000	11,000,000	5,500,000.00
AA04	On	22/03/2017	Spot Bond			100.28788	8.95235	100.28788	0.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.38487	107.66087	7.83000		38,757,913,200,000.00	360,000,000	360,000,000	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	19.98634	103.39172	6.72000		4,652,627,400.00	45,000	45,000	16,565,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	37.32231	104.36845	6.12500			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	9.91583	101.36321	0.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	14.91188	113.91613	7.78500			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	56.87819	100.27783	0.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	51.93537	211.62296	1.58000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	22.51170	129.44081	2.23000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	3.75009	262.36064	1.89000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.46746	100.84946	0.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	39.04745	100.44837	0.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.11669	100.42180	0.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	7.80972	100.43468	0.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.37488	100.45423	0.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.43699	100.46712	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			111.10270	21.57069	111.10270	6.83000			222,205,400,000.00	2,000,000	4,700,000.00
ABL10B	On	15/03/2015			103.51808	20.92657	103.51808	0.00000			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	26.55938	105.34380	6.72500			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	27.18941	101.94970	0.00000			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	21.30544	101.07971	0.00000			0.00	0	0.00
ABL13	On	11/10/2016			99.99989	11.34648	99.99989	0.00000			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	9.04089	100.00000	8.97303			21,480,000,000,000.00	214,800,000	709,000,000.00
ABL15	On	09/10/2017			100.00000	2.26022	100.00000	2.24326			2,235,000,000,000.00	22,350,000	191,000,000.00
ABL7	On	18/02/2013			103.66357	77.52278	103.66357	6.12500			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	52.12553	107.24687	5.82500			1,072,468,700.00	10,000	1,690,000.00
ABL8B	On	19/09/2013			102.43496	57.58942	102.43496	0.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	92.65147	100.00000	92.42383			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	94.15808	100.00000	93.99657			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	86.60187	100.85053	0.00000			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	52.00122	211.08307	2.13000			0.00	0	0.00
ABLI02	On	08/05/2014			133.30786	33.63549	133.30786	2.73000			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	16.46426	119.08892	3.09000			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.10896	109.87287	2.84000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			118.65286	19.08342	118.65286	10.58500			0.00	0	0.00
ABLS2B	On	13/07/2016			99.88052	15.73917	99.88052	0.00000			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	10.70515	100.32050	0.00000			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.20806	100.26386	0.00000			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	12.96083	100.35503	0.00000			0.00	0	0.00
ABLS11	On	29/06/2019			104.30633	5.88425	104.30633	4.14000			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	20.12146	100.00000	20.01441			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.64224	158.84518	1.63000			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	11.27269	152.12037	1.19000			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	3.86424	164.13952	1.66000			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	91.55026	141.35498	1.58000			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.53440	161.61787	1.95000			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	51.94376	211.55410	1.65000			0.00	0	0.00
ABN23	On	31/03/2013			211.63281	51.93417	211.63281	1.57000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	70.35631	100.00000	70.22505			0.00	0	0.00
ABN33	On	29/01/2018			69.59203	6.09050	69.59203	7.08125			0.00	0	0.00
ABN34	On	29/01/2018			69.59203	6.09050	69.59203	7.08125			0.00	0	0.00
ABN35	On	04/03/2013			100.66669	89.02483	100.66669	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			84.61000	10.13298	84.61000	0.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.38422	93.01000	0.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.62404	100.38164	0.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.61555	95.94000	0.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.52773	100.00000	25.47929			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	12.75801	94.42000	0.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	11.93462	95.33000	0.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.44182	89.17000	0.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.53759	92.44000	0.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.67610	100.10161	0.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	7.81174	99.93416	0.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.05780	90.18000	0.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.17480	122.92857	6.26500			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.18300	111.67000	0.00000			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.47795	97.51000	0.00000			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.13412	95.63000	0.00000			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.45905	97.02000	0.00000			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.07252	100.23447	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On	15/09/2015	Spot Bond			119.76186	17.78715	119.76186	6.36000			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	65.00998	94.20000	0.00000			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.63589	99.90991	0.00000			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	16.77264	94.15000	0.00000			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.62891	94.84000	0.00000			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.41156	99.13676	2.19000			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.87629	143.60519	2.32000			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.39486	186.40405	2.55000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.14523	111.64771	7.38500			2,902,840,460.00	26,000	7,174,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.42490	108.15845	6.37000			544,253,320,400.00	5,032,000	9,068,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	10.96788	102.54996	8.27000			3,999,448,440.00	39,000	5,261,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	9.90562	94.96915	9.55500			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	13.85589	108.39757	6.79000			10,839,757,000,000.00	100,000,000	69,000,000.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	28.54559	122.68013	2.38000			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.59779	4.00000	119.57236			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.71069	266.98405	1.69000			292,614,518,800.00	1,096,000	548,000.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.60323	120.37770	0.83000			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	2.99812	121.95151	1.74000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	64.93913	99.40204	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017 On 20/03/2013 Spot Bond			100.37243	85.35379	100.37243	0.00000			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.40649	57.50472	100.40649	0.00000			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	18.81925	100.00000	18.77366			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.91878	60.87420	100.91878	0.00000			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	65.31612	99.79614	0.00000			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	60.87420	100.91878	0.00000			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	63.62177	101.24381	0.00000			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	69.17187	107.32702	9.01000			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	20.25697	108.29483	10.52000			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	18.85894	101.29798	0.00000			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.10730	101.33324	0.00000			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	22.62188	101.83296	0.00000			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	57.28610	100.38145	0.00000			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	57.25629	100.37804	0.00000			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	18.61047	101.26271	0.00000			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.61614	53.29666	11.00000			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	97.20337	100.00000	96.95155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On	29/01/2013	Spot Bond			100.00000	97.20337	100.00000	96.95155			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	42.08889	100.96976	0.00000			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	38.91120	100.25039	0.00000			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.52138	100.00000	0.00000			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.97095	100.00000	96.71908			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.03330	100.00000	0.00000			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.03330	100.00000	0.00000			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	57.65378	100.42346	0.00000			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.33115	100.44432	0.00000			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.11736	100.49129	0.00000			0.00	0	6,000,000.00
ACL078	On	20/09/2015	Spot Bond			100.42335	15.98050	100.42335	0.00000			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.21744	100.43752	0.00000			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.32167	100.44375	0.00000			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	10.77335	101.50954	0.00000			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	10.77335	101.50954	0.00000			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	10.82923	101.51908	0.00000			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	12.77507	100.41204	0.00000			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	10.82923	101.51908	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On	30/07/2017	Spot Bond			101.49999	10.71747	101.49999	0.00000			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	31.60194	78.26156	0.00000			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.38568	100.40403	0.00000			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	85.41143	100.37805	0.00000			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	39.28760	100.39793	0.00000			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.51438	100.28977	0.00000			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	39.28760	100.39793	0.00000			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	85.41143	100.37805	0.00000			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.11382	100.42907	0.00000			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.10786	100.44304	0.00000			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.11921	100.44869	0.00000			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	7.90987	100.43737	0.00000			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	38.94336	100.36953	0.00000			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.32753	100.41205	0.00000			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	98.39759	99.88150	0.00000			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	54.65807	99.98291	0.00000			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	98.39759	99.88150	0.00000			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	9.88147	108.24656	8.56000			0.00	0	930,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014	Spot Bond			100.37811	39.04662	100.37811	0.00000			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	40.92736	104.10799	7.11500			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.05119	101.33364	0.00000			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	8.77909	101.54682	0.00000			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	8.72854	102.38458	0.00000			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.76069	100.00000	0.00000			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	44.53414	101.42788	0.00000			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.35449	100.00000	4.34485			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.14444	100.00000	4.13516			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.04784	71.11496	0.00000			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.28049	132.65083	0.00000			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.36857	132.65812	0.00000			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.68600	100.42332	0.00000			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	29.54302	100.93790	0.00000			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	29.54302	100.93790	0.00000			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	44.53414	101.42788	0.00000			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.12140	100.82870	0.00000			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	27.85752	100.40912	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014	Spot Bond			100.40572	27.80873	100.40572	0.00000			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.45791	101.67963	0.00000			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.25674	100.74141	0.00000			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.44752	101.67956	0.00000			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.49316	102.34980	0.00000			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	85.57336	100.42347	0.00000			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.54110	102.41855	0.00000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	20.41950	100.57096	0.00000		80,456,768,000.00	800,000	400,000.00	
ACL143	On	20/12/2016	Spot Bond			100.76241	10.13108	100.76241	0.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	9.53512	100.26297	0.00000			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.70348	100.42504	0.00000			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	46.58736	101.60514	0.00000			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	39.14318	100.61305	0.00000			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.03494	100.35023	0.00000			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.51713	100.41612	0.00000			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	42.77504	101.07263	0.00000			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	19.69631	100.37072	0.00000			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	19.54573	100.36105	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.37982	19.83802	100.37982	0.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.41498	9.49691	100.41498	0.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.39511	9.14314	100.39511	0.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.37243	19.72289	100.37243	0.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.37868	19.82031	100.37868	0.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.58046	10.56312	100.58046	10.23000			0.00	0	0.00
ACL162	On	20/09/2015			100.38479	15.78489	100.38479	0.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.37527	19.76717	100.37527	0.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.52552	29.52370	100.52552	0.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.96473	19.33431	100.96473	0.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.34943	38.82284	100.34943	0.00000			0.00	0	0.00
ACL167	On	20/06/2019			109.48099	9.48813	109.48099	8.51000			0.00	0	0.00
ACL168	On	20/06/2017			100.41322	8.85076	100.41322	0.00000			0.00	0	0.00
ACL169	On	20/06/2017			103.04527	3.47545	103.04527	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.37811	19.97389	100.37811	0.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	92.57026	100.00000	92.34720			0.00	0	0.00
ACL172	On	20/06/2015			100.37910	15.24096	100.37910	0.00000			0.00	0	0.00
ACL173	On	20/06/2017			100.39881	8.77996	100.39881	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On	20/06/2019	Spot Bond			100.41280	7.87973	100.41280	0.00000			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.35756	100.38479	0.00000			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	92.61655	100.00000	92.39337			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	56.86208	100.37751	0.00000			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.25013	100.41000	0.00000			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	92.24185	100.00000	92.01958			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.18476	100.39600	0.00000			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	10.78989	100.42679	0.00000		140,597,506,000.00	1,400,000	700,000.00	
ACL182	On	20/06/2017	Spot Bond			100.39881	10.18465	100.39881	0.00000		200,797,620,000.00	2,000,000	1,000,000.00	
ACL183	On	20/06/2019	Spot Bond			100.41560	9.30407	100.41560	0.00000			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.37836	100.40776	0.00000			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	8.88233	101.11287	0.00000			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	3.87801	100.39293	0.00000			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12123	100.41672	0.00000			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12118	100.42399	0.00000			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	48.76284	100.31940	0.00000			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	48.76192	100.32262	0.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	88.62502	103.90964	3.35000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB02S On	14/12/2012	Spot Bond			103.89068	88.60205	103.89068	3.29000			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond			102.86773	69.63561	102.86773	3.74000			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.57315	100.00000	2.56692			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.89131	21.27534	100.89131	0.00000			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.99451	21.97758	100.99451	0.00000			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			101.06323	22.44528	101.06323	0.00000			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			104.59347	9.14663	104.59347	7.78000			0.00	0	5,400,000.00
AIR02 On	30/04/2023	Spot Bond			122.89930	14.64123	122.89930	9.04500		823,425,310,000.00		6,700,000	3,350,000.00
AIR02U On	05/10/2014	Spot Bond			100.00000	28.98698	100.00000	28.91676			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			113.22249	14.65508	113.22249	6.77000		679,334,940.00		6,000	9,794,000.00
AIR03U On	26/10/2014	Spot Bond			100.00000	26.44686	100.00000	26.38279			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	16.85410	100.00000	16.81680			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			151.06546	5.24483	151.06546	2.57000			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			125.57279	30.70857	125.57279	2.35000			0.00	0	0.00
ANG01 On	14/01/2013	Spot Bond			100.00000	79.52070	100.00000	99.99986			0.00	0	0.00
ANG02 On	11/10/2013	Spot Bond			100.00000	35.35534	100.00000	70.71061			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.26923	10.13420	100.26923	0.00000			0.00	0	35,000,000.00
BAW11 On	01/10/2018	Spot Bond			108.77896	9.75802	108.77896	7.98000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On	17/04/2015	Spot Bond			99.90066	16.46342	99.90066	0.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	7.96960	99.89602	0.00000			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.35029	100.00000	37.23368			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	16.89484	112.73330	6.96500			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.20246	100.19041	0.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	58.09892	100.45105	0.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	51.40196	102.32887	6.35000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.03667	100.17231	0.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.17919	103.90134	6.70500			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.64648	108.14051	7.98500			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	43.67417	101.25961	0.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	16.78025	104.66313	10.04643			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	57.56205	100.27024	0.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.01401	102.35861	10.10715			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.00580	102.28416	10.12979			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.32990	100.27011	0.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.19734	102.23278	10.15369			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.41448	103.79822	10.89827			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09 On	31/12/2015	Spot Bond			100.27685	15.39977	100.27685	0.00000			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	15.39977	100.27685	0.00000			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	15.39976	100.27691	0.00000			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.02027	101.50925	10.29643			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	16.82342	102.45999	10.24119			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.01401	102.35861	10.10715			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.50287	102.86494	10.13200			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.15925	102.39307	9.29445			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.03412	100.26206	0.00000			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	11.86200	100.25556	0.00000			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	11.86200	100.25556	0.00000			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	28.81119	100.24109	0.00000			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	83.51694	100.18420	0.00000			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.68994	100.00000	0.00000			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	13.89107	100.92479	10.22414			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	14.66704	100.32752	11.09000			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	12.62520	99.23300	0.00000			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.65392	99.11456	10.22500			0.00	0	185,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On	30/09/2017			100.00000	1.82127	100.00000	0.00000			0.00	0	0.00
BAYA28	On	30/09/2013			100.18154	46.62400	100.18154	0.00000			0.00	0	0.00
BAYA29	On	31/12/2015			100.00000	5.93917	100.00000	5.91023		12,000,000,000,000.00	120,000,000	60,000,000.00	
BAYB02	On	31/03/2016			104.64060	19.59636	104.64060	13.04643			0.00	0	0.00
BAYB03	On	31/12/2016			103.89800	16.96877	103.89800	14.24938			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.10555	102.66503	13.13452			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	15.27832	100.33517	0.00000			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.37132	100.00000	5.36116			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.24198	100.00000	19.19536			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.51236	100.00000	17.46994			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.81011	100.00000	10.78391			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.81011	100.00000	10.78391			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.06993	100.00000	13.03827			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.32486	100.00000	11.29744			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	75.43665	100.44416	0.00000		502,220,800,000.00	5,000,000	5,000,000.00	
BCP1	On	30/09/2014			100.27701	29.70201	100.27701	0.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	18.49090	100.28373	0.00000			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP62U On	16/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP63U On	07/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			165.86185	2.53057	165.86185	1.60000			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			134.98268	7.98398	134.98268	7.88500			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			135.23863	9.13109	135.23863	7.88500			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			98.54987	12.13935	98.54987	8.27000			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			101.43384	31.59793	101.43384	0.00000			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.16538	56.01586	100.16538	0.00000			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			101.00289	42.46068	101.00289	0.00000			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.89815	42.05049	100.89815	0.00000			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			102.94694	55.73670	102.94694	0.00000			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			101.21182	43.59760	101.21182	0.00000			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.25001	83.55189	100.25001	0.00000			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.66600	7.66610	100.66600	0.00000			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.38899	27.56876	100.38899	0.00000			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	25.18308	100.00000	25.10446			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	60.25634	100.00000	60.12370			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			101.42461	11.69781	101.42461	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2 On	21/07/2016	Spot Bond			101.43555	11.75436	101.43555	0.00000			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			101.46836	11.92397	101.46836	0.00000			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			101.57774	12.48878	101.57774	0.00000			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	13.05274	101.68711	0.00000			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	14.62744	101.99310	0.00000			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.79997	101.25226	0.00000			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.19568	101.32200	0.00000			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	10.36514	101.35188	0.00000			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.42161	101.36184	0.00000			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	11.09863	101.48134	0.00000			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	11.99946	101.64062	0.00000			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	8.85091	100.41538	0.00000			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.41827	100.45116	0.00000			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.57295	100.46091	0.00000			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.10640	105.04449	7.60500		473,330,471,940.00	4,506,000	2,253,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017	Spot Bond			100.49015	10.03682	100.49015	0.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.54199	10.07650	100.54199	0.00000			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.40593	100.00000	2.40004			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.40593	100.00000	2.40004			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	29.58627	109.02542	5.95000			5,124,194,740.00	47,000	4,853,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			99.90382	98.64993	99.90382	0.00000			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	96.31356	99.78943	0.00000			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	88.87388	99.33557	0.00000			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	77.92864	98.45450	0.00000			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	58.25512	95.58562	0.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.11255	100.78103	0.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.17523	100.00000	7.15785			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.50970	100.94045	0.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.13333	100.78378	0.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.47605	100.82929	0.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.09863	100.91196	0.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	15.68502	101.25521	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.59691	101.82396	0.00000			0.00	0	0.00
BMWF03	On	15/06/2013	Spot Bond			100.43475	57.97373	100.43475	0.00000			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	55.90697	100.66283	0.00000			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	89.15768	102.16271	0.00000			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	38.96313	100.41213	0.00000			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.34057	100.00000	8.32036			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	96.54531	101.68827	0.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	29.84329	117.90266	6.57500			1,886,442,560.00	16,000	4,684,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.04958	125.14109	8.48500			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.27762	102.03851	0.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.98770	101.32226	0.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	17.69653	111.35530	8.26500			4,008,790,800.00	36,000	9,164,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.26918	105.54647	10.29000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.63697	101.86680	0.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.19504	106.76252	10.54000			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	16.49379	100.85304	0.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.10486	107.65219	8.39500			4,306,087,600.00	40,000	6,060,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.40307	101.28817	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On	23/08/2019	Spot Bond			101.82280	19.23205	101.82280	10.98000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	13.71574	122.47945	9.71500		1,469,753,400,000.00	12,000,000	2,000,000	2,000,000.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.37508	118.42047	9.51500		236,840,940,000.00	2,000,000	1,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.20106	117.20315	8.94500		16,408,441,000,000.00	140,000,000	34,000,000	34,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.31792	100.88420	0.00000		807,073,600,000.00	8,000,000		0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.43697	104.14474	10.73500		0.00	0		0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	93.35282	101.65048	0.00000		0.00	0		0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	33.96568	102.86721	0.00000		0.00	0		0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.60727	103.30382	0.00000		0.00	0		0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	93.21395	101.25944	0.00000		0.00	0		0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	19.47386	100.80383	0.00000		0.00	0		0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	85.25557	100.33426	0.00000		0.00	0		0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	86.23360	100.61895	0.00000		0.00	0		0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	31.74744	100.74860	0.00000		0.00	0		0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	57.52955	100.40933	0.00000		0.00	0		0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505		0.00	0		0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505		0.00	0		0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505		0.00	0		0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113 On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	57.52955	100.40933	0.00000			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	57.52955	100.40933	0.00000			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	60.84877	100.91360	0.00000			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	57.55440	100.41216	0.00000			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	57.30597	100.38376	0.00000			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	57.10719	100.36102	0.00000			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	61.41842	100.95747	0.00000			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.26650	101.78237	0.00000			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	56.06890	100.19516	0.00000			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.12823	101.76269	0.00000			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	57.30598	100.38372	0.00000			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	57.13206	100.36383	0.00000			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	22.85867	101.86667	0.00000			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	61.53765	100.97002	0.00000			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	61.36892	100.92517	0.00000			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	61.30458	101.01305	0.00000			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	57.60409	100.41784	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141 On	20/06/2013	Spot Bond				100.39797	57.43019	100.39797	0.00000			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond				100.40359	57.47989	100.40359	0.00000			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond				104.39421	53.54941	104.39421	10.08000			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond				101.82300	69.67777	101.82273	9.39500			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond				102.79173	51.73263	102.79173	7.66000			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond				101.32621	62.98063	101.32621	0.00000			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond				100.86778	90.71353	100.86778	0.00000			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond				100.52565	40.83561	100.52565	0.00000			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond				101.34356	40.19244	101.34356	0.00000			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond				101.34356	40.19244	101.34356	0.00000			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond				99.85161	65.64365	99.85161	0.00000			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond				101.22270	22.76591	101.22270	0.00000			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond				100.00000	16.69256	100.00000	16.65167			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond				100.00000	16.50924	100.00000	16.46882			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond				100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond				100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond				100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond				100.00000	36.66072	100.00000	36.57190			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168 On	30/04/2014	Spot Bond			100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	12.97157	100.42338	0.00000			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.66072	100.00000	36.57190			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.64204	100.00000	90.42096			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	83.36955	100.50974	0.00000			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	83.46428	100.82702	0.00000			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	83.41663	100.54079	0.00000			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	83.42356	100.49424	0.00000			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.37884	100.00000	32.30040			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.43109	100.39213	0.00000			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66773	100.00000	66.66772			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66773	100.00000	66.66772			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.00208	100.60029	0.00000			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.47279	102.77141	10.11000			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.00208	100.60029	0.00000			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.10240	100.01323	0.00000			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	33.70944	100.90290	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188 On	20/06/2014	Spot Bond			100.91909	35.19775	100.91909	0.00000			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.49732	106.57524	2.76000			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.17239	99.04734	0.00000			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.10153	106.47706	3.14000			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	12.83150	100.91984	8.25000			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	35.17887	101.01820	0.00000			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.00208	100.60029	0.00000			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.00208	100.60029	0.00000			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.52289	106.09892	3.10000			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.54629	106.04227	2.40000			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.22124	100.61212	0.00000			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	84.76031	100.32240	0.00000			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	85.43471	100.39517	0.00000			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	58.11572	100.47626	0.00000			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	41.46134	100.57686	0.00000			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.33105	99.98364	0.00000			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.40227	99.98339	0.00000			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.34495	103.62392	7.42000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216 On	11/10/2014	Spot Bond			99.99988	26.59564	99.99988	0.00000			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.51642	99.99989	0.00000		1,799,998,020,000.00		18,000,000	9,000,000.00
CLN219 On	20/10/2016	Spot Bond			99.79173	9.39271	99.79173	0.00000			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	9.39146	99.80002	0.00000			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.35146	103.81175	7.47000			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.35146	103.81175	7.47000			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	33.56428	104.34821	0.00000			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	34.09968	107.51178	0.00000			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	13.47289	107.00303	7.52000			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.02476	100.43472	0.00000			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	10.90118	100.48341	0.00000			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	57.76521	100.44030	0.00000			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	57.78520	100.44323	0.00000			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	22.23749	99.90043	0.00000			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	22.23749	99.90043	0.00000			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	37.12341	100.94701	0.00000			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	95.95490	101.15359	0.00000			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	65.89559	99.83657	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235 On	19/04/2013	Spot Bond			99.83657	65.89559	99.83657	0.00000			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	14.49997	100.64882	0.00000			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	9.86472	101.05242	0.00000			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	92.82496	100.93369	0.00000			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	9.96674	100.44136	0.00000			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.25215	100.86994	0.00000			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.13460	100.93114	0.00000			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	10.79743	101.19905	9.35000			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	10.79743	101.19905	9.35000			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.21580	100.81644	0.00000			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.23445	100.81889	0.00000			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	14.79268	100.84952	0.00000			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	14.62570	101.47693	0.00000			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.11360	100.47537	0.00000			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.38076	101.44712	0.00000			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	19.64107	100.26649	0.00000			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	19.64107	100.26649	0.00000			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	19.64107	100.26649	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253 On	26/03/2015	Spot Bond			100.26649	19.64107	100.26649	0.00000			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	19.64107	100.26649	0.00000			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	19.80076	100.27379	0.00000			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.29092	100.28582	0.00000			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.29092	100.28582	0.00000			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.29092	100.28582	0.00000			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.29092	100.28582	0.00000			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.29092	100.28582	0.00000			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.34133	100.28785	0.00000			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	9.72794	106.98684	8.31000			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	29.32873	100.51194	0.00000			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	29.37747	100.89505	0.00000			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	78.66671	100.15533	0.00000			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	39.14080	100.39498	0.00000			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	39.14080	100.39498	0.00000			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.21703	101.37065	0.00000			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.42465	100.49989	0.00000			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	13.82999	101.35958	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On	20/06/2017			100.58462	11.96537	100.58462	0.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.39320	8.67699	100.39320	0.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.39040	8.62549	100.39040	0.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.40357	8.67574	100.40357	0.00000			0.00	0	0.00
CLN275	On	22/05/2017			100.91562	8.30715	100.91562	0.00000			0.00	0	0.00
CLN276	On	24/05/2017			101.06552	9.64076	101.06552	0.00000			0.00	0	0.00
CLN277	On	25/05/2017			100.99983	9.61913	100.99983	0.00000			0.00	0	0.00
CLN278	On	20/06/2017			100.40244	8.65514	100.40244	0.00000			0.00	0	0.00
CLN279	On	20/06/2015			100.54373	18.20909	100.54373	0.00000			0.00	0	0.00
CLN280	On	07/06/2017			100.65226	10.45533	100.65226	0.00000			0.00	0	0.00
CLN281	On	21/06/2015			100.36006	16.56961	100.36006	0.00000			0.00	0	0.00
CLN282	On	27/06/2015			100.24531	16.15907	100.24531	0.00000			0.00	0	0.00
CLN283	On	20/09/2015			100.37919	16.84615	100.37919	0.00000			0.00	0	0.00
CLN284	On	20/06/2017			100.44355	11.15291	100.44355	0.00000			0.00	0	0.00
CLN285	On	20/06/2017			100.44355	11.15291	100.44355	0.00000			0.00	0	0.00
CLN286	On	20/06/2017			100.44355	11.15291	100.44355	0.00000			0.00	0	0.00
CLN287	On	20/06/2017			100.44355	11.15291	100.44355	0.00000			0.00	0	0.00
CLN288	On	10/08/2017			101.18342	11.11437	101.18342	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On	30/08/2017			100.81012	2.04280	100.81012	0.00000			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	1.80085	100.17296	0.00000			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	1.80085	100.17296	0.00000			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	1.80098	100.17084	0.00000			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	1.79041	100.14936	0.00000			0.00	0	0.00
CLN294	On	26/06/2017			100.14949	1.79439	100.14949	0.00000			0.00	0	0.00
CLN295	On	30/06/2017			100.15029	1.79112	100.15029	0.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.48607	100.00000	19.44317			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.48607	100.00000	19.44317			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.67577	34.94295	7.01000			0.00	0	0.00
CLN44	On	31/03/2013			154.47129	59.00997	154.47129	0.70850			0.00	0	0.00
CLN46	On	07/03/2013			100.53703	87.83336	100.53703	0.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.53241	87.82307	100.53241	0.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	110.57805	100.00000	110.35054			0.00	0	0.00
CLN49	On	31/03/2013			154.29358	90.05503	154.29358	0.63820			0.00	0	0.00
CLN50	On	07/03/2013			100.52779	87.81279	100.52779	0.00000			0.00	0	0.00
CLN51	On	07/03/2013			152.83040	62.91420	152.83040	3.27560			0.00	0	0.00
CLN52	On	30/04/2013			101.20452	64.42925	101.20452	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			101.20452	64.42925	101.20452	0.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	6.28057	156.76383	0.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	72.12721	94.77223	21.97340			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	71.57421	97.02201	18.00740			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	87.82307	100.53241	0.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	87.82307	100.53241	0.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.19094	100.00000	0.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	73.22203	101.10498	6.96000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	10.63316	120.49629	8.27000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00017	134.98268	7.88500			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00019	135.23863	7.88500			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.25509	78.86322	0.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.30788	78.68249	0.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.18648	100.01914	0.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.18648	100.01914	0.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.35060	100.44036	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.56595	100.40864	0.00000			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	8.88164	100.41492	0.00000			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	54.35017	100.01997	0.00000			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	8.98589	100.41000	0.00000			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	12.14501	101.50812	0.00000			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	14.41575	109.94659	8.02000			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	70.96212	106.29178	6.18000			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.18109	106.25789	8.29500			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	13.94827	122.59946	9.43500			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	18.35387	112.90836	7.47000		16,484,620,560.00		146,000	30,173,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.16809	111.62273	8.88500			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	83.45532	100.00000	83.27546			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.73297	5.86800	103.71662			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	21.13090	100.79434	0.00000			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	9.83375	100.83040	0.00000			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	21.02624	100.70290	0.00000			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	19.85206	101.26682	0.00000			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.65651	88.74258	100.65651	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On	07/12/2012	Spot Bond			100.45141	88.94893	100.45141	0.00000			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.86827	100.00000	69.73840			0.00	0	0.00
DENG33	On	11/10/2012	Spot Bond			100.00000	68.67875	100.00000	100.00000			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	77.13409	100.18699	0.00000			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	71.47280	100.13300	0.00000			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	37.76848	100.21016	0.00000			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	18.64082	100.22082	0.00000			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	51.42693	100.19483	0.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	54.30495	104.31041	6.42000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	17.79236	133.09009	6.27000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.03669	111.95336	7.59000		29,567,514,128,810.50	264,105,643	77,697,643.00	
DV23	On	27/02/2023	Spot Bond			110.94098	10.07474	110.94098	8.56500		75,444,379,811,889.30	680,040,683	185,362,683.00	
DVF12	On	13/10/2012	Spot Bond			99.94230	99.72693	99.94230	0.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			142.91138	11.68523	142.91138	6.76500		5,430,632,440,000.00	38,000,000	17,000,000.00	
EDC01	On	04/04/2016	Spot Bond			101.79146	16.10401	101.79146	0.00000			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	23.18192	100.97946	0.00000			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	9.69240	101.06163	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On	31/08/2016	Spot Bond			101.11630	4.05050	101.11630	0.00000			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.69134	101.17092	0.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	11.67147	126.54006	0.32000		20,246,409,600,000.00	160,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			1.77000	114.49144	114.03366	1.80000		392,940,000,000.00	222,000,000	17,500,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	11.44544	111.69838	8.83500		4,467,935,200,000.00	40,000,000	0.00	
EMM02	On	11/03/2021	Spot Bond			112.15374	10.36603	112.15374	8.79500		0.00	0	0.00	
EMM03	On	04/05/2024	Spot Bond			106.65311	13.70106	106.65311	9.71500		0.00	0	0.00	
EPF001	On	19/08/2015	Spot Bond			100.93077	16.30910	100.93077	0.00000		0.00	0	0.00	
EPFC01	On	16/11/2012	Spot Bond			100.81699	93.61262	100.81699	0.00000		0.00	0	0.00	
EQ180U	On	13/11/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854		0.00	0	0.00	
EQ181U	On	03/12/2012	Spot Bond			100.00000	89.91736	100.00000	89.70224		0.00	0	0.00	
EQ182U	On	11/12/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075		0.00	0	0.00	
EQ183U	On	24/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957		0.00	0	0.00	
EQS01	On	18/11/2014	Spot Bond			126.47802	23.09472	126.47802	3.00000		0.00	0	0.00	
EQS02	On	01/07/2015	Spot Bond			109.43400	23.28274	109.43400	10.38000		0.00	0	0.00	
EQS04	On	22/09/2015	Spot Bond			107.25989	16.89430	107.25989	0.00000		0.00	0	0.00	
EQS05	On	25/04/2017	Spot Bond			101.66692	10.21527	101.66692	0.00000		0.00	0	70,000,000.00	
ERS3A7	On	17/11/2012	Spot Bond			101.08827	92.56472	101.08827	0.00000		5,796,199,225,260.00	57,338,000	14,669,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On	17/11/2014			101.14823	22.54239	101.14823	0.00000			0.00	0	0.00
ERS3B1	On	17/11/2012			101.26753	92.82260	101.26753	0.00000			0.00	0	0.00
ERS3B2	On	17/08/2014			101.05103	29.93797	101.05103	0.00000			0.00	0	0.00
ERS3C1	On	17/11/2012			101.34215	92.93003	101.34215	0.00000			0.00	0	0.00
ERS3C2	On	17/08/2014			101.17066	30.61801	101.17066	0.00000			0.00	0	0.00
ERSA10	On	17/08/2013			100.93125	61.80429	100.93125	0.00000			0.00	0	0.00
ERSA11	On	17/08/2014			100.96871	29.47000	100.96871	0.00000			0.00	0	0.00
ERSA12	On	17/08/2015			100.99870	16.47643	100.99870	0.00000		104,028,661,000.00	1,030,000	515,000.00	
ERSA13	On	17/08/2013			100.93575	61.81973	100.93575	0.00000			0.00	0	0.00
ES15	On	30/08/2015			105.94219	16.08591	105.94219	5.82000		12,903,758,742,000.00	121,800,000	60,950,000.00	
ES18	On	20/04/2018			111.43974	8.83022	111.43974	6.69000		128,582,600,567,041.00	153,830,766	523,003,000.00	
ES23	On	25/01/2023			117.73441	10.36790	117.73441	7.76500		15,541,204,196,796.70	132,002,226	272,177,226.00	
ES26	On	02/04/2026			95.26383	8.42109	95.26383	8.47000		3,423,303,254,190.42	35,934,974	54,172,000.00	
ES33	On	15/09/2033			9.14000	85.37070	84.50068	9.24500		4,778,238,256,060.00	522,783,179	512,509,000.00	
FIFB01	On	24/08/2015			100.85636	18.29933	100.85636	0.00000			0.00	0	0.00
FIFC02	On	14/12/2012			100.35540	87.53929	100.35540	0.00000			0.00	0	0.00
FIFC03	On	09/10/2013			100.00000	36.16356	100.00000	35.89212		50,000,000,000,000.00	500,000,000	500,000,000.00	
FR002U	On	02/08/2023			100.00000	12.15379	100.00000	12.12436			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On	02/08/2023			100.00000	11.82714	100.00000	11.79849			0.00	0	0.00
FR2A3C	On	15/08/2013			101.07344	62.45887	101.07344	0.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			101.11222	62.58781	101.11222	0.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	63.00026	101.23627	0.00000			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	63.23216	101.30601	0.00000			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	27.08552	105.15565	6.47000		2,103,113,000.00	0.00	20,000	17,180,000.00
FRB05	On	21/12/2018			103.15112	11.18535	103.15112	8.38000			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	95.11327	101.02281	0.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	88.08429	100.55742	0.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	9.75260	100.49836	0.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.65979	100.49830	0.00000			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	10.87930	101.51768	0.00000			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	14.47934	111.84945	10.18000		503,322,525,000.00	0.00	4,500,000	2,270,000.00
FRBC22	On	21/12/2018			100.44644	8.82345	100.44644	0.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	44.26956	100.00000	44.16748			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	51.90898	211.83970	1.36000			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	59.04075	105.16707	0.00000			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.03796	121.95151	1.74000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.71853	266.05149	1.73000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.85318	145.44748	2.22000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	2.92316	186.40405	2.55000			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	17.94121	118.97136	6.63000			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.40918	100.00000	22.35903			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.40918	100.00000	22.35903			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.36708	51.72712	8.25300			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.34529	32.59207	9.51300			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.61739	31.38364	9.74000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	36.31357	103.71290	0.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	65.19063	101.43171	0.00000			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.16767	101.42118	0.00000			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	43.23369	100.70350	0.00000			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	40.07229	100.43778	0.00000			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	13.82655	101.37968	0.00000			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	13.82655	101.37968	0.00000			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.19891	100.95684	0.00000			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	13.62391	101.35502	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On	20/06/2017			100.49706	10.37326	100.49706	0.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.81157	60.70665	100.81157	0.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.62812	13.43789	100.62812	0.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.42343	9.03605	100.42343	0.00000			0.00	0	0.00
FRC113	On	20/06/2017			100.46990	9.87972	100.46990	0.00000			0.00	0	0.00
FRC114	On	20/06/2014			100.53541	29.85294	100.53541	0.00000			0.00	0	0.00
FRC115	On	20/06/2017			98.00000	9.17508	98.00000	7.47000			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.43557	100.00000	7.47000			0.00	0	0.00
FRC117	On	15/06/2016			100.61842	13.28588	100.61842	0.00000			0.00	0	0.00
FRC118	On	20/06/2017			100.45750	9.86062	100.45750	0.00000			0.00	0	0.00
FRC119	On	20/06/2017			100.56313	11.81332	100.56313	0.00000			0.00	0	0.00
FRC120	On	20/06/2017			100.61014	12.68576	100.61014	0.00000			0.00	0	0.00
FRC121	On	20/06/2017			100.43349	9.41820	100.43349	0.00000			0.00	0	0.00
FRC122	On	20/06/2017			100.51033	10.63034	100.51033	0.00000			0.00	0	0.00
FRC123	On	20/06/2017			100.67570	13.90597	100.67570	0.00000			0.00	0	0.00
FRC124	On	20/06/2017			100.44913	11.27390	100.44913	0.00000			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	7.54170	100.00000	6.00000			0.00	0	0.00
FRC126	On	20/09/2017			100.53319	13.09959	100.53319	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127 On	20/09/2017	Spot Bond			100.63883	15.40572	100.63883	0.00000			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	11.96334	100.48091	0.00000			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	12.68871	100.51430	0.00000			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	14.69374	100.60627	0.00000			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	13.71571	100.56147	0.00000			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.28507	100.63331	0.00000			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.15354	100.67296	0.00000			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	14.65753	100.60461	0.00000			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	14.84294	100.58527	0.00000			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	12.87000	100.52263	0.00000			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.26073	100.51264	0.00000			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	15.59874	100.64764	0.00000			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.41778	100.63938	0.00000			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	14.92306	100.61676	0.00000			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	15.62287	100.64874	0.00000			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.41373	100.54761	0.00000			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.01171	100.48314	0.00000			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.26940	100.40273	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On	20/09/2017			100.68010	16.31029	100.68010	0.00000			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	30.55632	100.48314	0.00000			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	20.22930	100.54650	0.00000			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.08925	101.08864	0.00000			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.19523	100.52041	0.00000			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.62806	100.44745	0.00000			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.82263	98.00000	0.00000			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.17580	100.00000	1.16920		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRC153	On	20/12/2017			100.00000	1.17580	100.00000	1.16920		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRC17	On	03/06/2014			103.88434	36.86531	103.88434	0.00000			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	32.45362	101.69803	0.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	16.59644	100.46014	0.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.56090	100.45737	0.00000			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	45.47768	101.67764	0.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.88649	6.90500	100.86756			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.62848	98.80765	0.00000			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	71.33808	113.68077	0.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	54.69236	100.00003	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.38660	27.53210	100.38660	0.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	10.16790	101.46163	0.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.41671	109.33538	3.08000			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	11.81268	100.46640	0.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	11.90307	100.47150	0.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	4.91484	109.51236	3.06000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.42515	111.32550	1.17000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.50884	109.33538	3.08000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.46892	114.09057	2.15000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	7.85649	114.42023	2.22000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	85.68873	100.45580	0.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.33589	101.66489	0.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.60889	100.00000	16.56821			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.09915	100.79789	0.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.47087	100.69405	0.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.82124	4.73000	106.79645			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	86.07929	100.56499	0.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	14.67330	100.70697	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.40068	9.41286	100.40068	0.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.53439	100.46304	0.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	23.77288	100.61808	0.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.04149	100.54671	0.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.65474	100.52525	0.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	85.30010	100.34678	0.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	85.28998	100.34394	0.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	87.79698	100.32862	0.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	87.79735	100.34043	0.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	87.80422	100.34112	0.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	85.26275	100.34682	0.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.08290	100.44788	0.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.38974	100.64235	0.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.07280	100.44732	0.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	22.88350	98.04956	0.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	14.95181	100.67532	0.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.25291	101.43156	0.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	63.78146	101.08680	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On	02/08/2013			102.04635	66.08852	102.04635	9.90500			0.00	0	10,000.00
FRE2B1	On	02/08/2013			101.11165	63.84978	101.11165	0.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			104.68033	65.43751	104.68033	6.71500			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	65.19237	96.98334	0.00000			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	64.07046	101.19191	0.00000			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	64.62187	101.39248	0.00000			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	65.29875	101.63872	0.00000			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	65.72344	101.79324	0.00000			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	13.47990	137.45936	1.73000			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	59.63999	101.30769	0.00000			0.00	0	0.00
FRJ14	On	20/07/2014			104.00517	31.41693	104.00517	0.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	19.03283	100.18638	0.00000			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	13.90485	103.41346	0.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.62484	8.81247	100.62484	0.00000			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.27456	101.45882	0.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.06917	100.00000	11.04817			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	3.82017	254.50193	2.24000			0.00	0	0.00
FRS37	On	07/12/2023			265.81898	3.72050	265.81898	1.74000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			249.70910	3.86496	249.70910	2.46000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.83275	117.34620	2.21000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.13624	101.41744	0.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.06310	117.54524	1.81000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	13.07785	101.77641	0.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.27296	100.01476	0.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	98.08659	101.15940	0.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	64.91055	101.49749	0.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.04245	101.25022	0.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.02417	100.29734	0.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.68572	90.41057	2.65000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	83.18032	100.18030	0.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	84.94170	100.00000	84.74688			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	58.81636	100.68430	0.00000			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.92395	100.00000	0.92106			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	14.50585	101.11871	0.00000			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	58.59841	100.52362	0.00000			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	57.88367	100.43945	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On	09/11/2024	Spot Bond			101.12618	8.06923	101.12618	0.00000			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	18.50292	101.07593	0.00000			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.04692	100.44759	0.00000			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.41259	100.44015	0.00000			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	16.55929	100.76967	0.00000			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	34.71570	101.24351	0.00000			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	62.76215	101.17008	0.00000			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.24326	100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	27.44329	105.55013	5.88000			949,951,170.00	9,000	1,891,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.37331	106.51279	6.11000			2,776,255,871,350.00	26,065,000	13,935,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.57797	104.36488	6.88000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	9.99688	105.51532	7.29500			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	15.03928	113.83008	7.38000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.76230	108.96559	8.00000			4,140,692,420.00	38,000	4,862,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.53162	117.28648	8.88500			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.38871	102.81960	9.32500			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	13.96949	79.83345	10.12000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	13.78593	100.94835	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.01778	19.83163	100.01778	0.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.12533	104.81266	8.18500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	75.90258	100.00000	75.75199			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	81.52821	100.00000	81.35658			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	76.68042	100.00000	76.52858			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	97.77000	101.05700	0.00000			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	88.52789	100.63710	0.00000			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	92.01496	100.81750	0.00000		289,137,734,410.00	2,867,932	1,433,966.00	
GRA292	On	15/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	91.51782	99.49839	0.00000			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	84.61802	99.03016	0.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	96.31368	99.78606	0.00000			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	66.66667	100.00000	0.00000			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			99.90642	98.64990	99.90642	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD177	On	01/11/2012			99.80110	94.81499	99.80110	0.00000			0.00	0	0.00
GRD178	On	05/11/2012			99.64339	93.85098	99.64339	0.00000			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	99.99932	100.00000	99.99918			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	7.24238	100.01501	0.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	9.03364	100.01973	0.00000			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	92.11824	100.00000	91.88965			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	92.06866	100.85290	0.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	92.12237	100.88829	0.00000			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	92.31569	101.01560	0.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	20.66684	100.57078	0.00000			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	10.99509	101.42786	0.00000			0.00	0	0.00
GRT03	On	15/10/2015			99.93193	13.33179	99.93193	0.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	10.46445	100.43806	0.00000			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	22.39607	102.01673	0.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.31458	10.78469	100.31458	0.00000			0.00	0	0.00
HILB01	On	18/07/2015			99.88260	18.70349	99.88260	0.00000			0.00	0	0.00
HILB02	On	13/09/2017			100.51108	9.26203	100.51108	0.00000			0.00	0	0.00
HILC01	On	18/10/2012			101.35185	98.36125	101.35185	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			105.54321	64.80822	105.54321	0.00000			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			105.54321	64.80822	105.54321	0.00000			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	58.62176	100.00000	58.51084			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	64.80507	100.00000	64.68213			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			101.63173	66.69877	101.63173	0.00000			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	18.24083	101.67762	0.00000			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	19.04461	105.13866	7.01843			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	64.89258	105.76786	0.00000			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	66.83294	101.68917	0.00000			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	18.60951	101.75803	0.00000			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	16.78692	117.06290	7.37207			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	65.00152	106.05795	0.00000			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	67.07436	101.79257	0.00000			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	19.08303	101.86140	0.00000			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	17.24528	117.06290	7.82349			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	65.38777	107.08651	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3On	19/07/2013	Spot Bond				101.93042	67.39614	101.93042	0.00000			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	19.66100	101.98773	0.00000			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	65.86117	108.34719	0.00000			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	66.56120	110.21153	0.00000			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.15936	115.88630	7.36000		1,258,557,202,618.80	10,860,276		35,404,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.66594	272.42396	1.46000			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.67174	271.70682	1.49000			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.69475	101.83148	9.24500		1,264,135,992,720.00	12,414,000		30,201,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.67751	102.02133	9.22500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.24000	109.92563	109.79043	1.25000		114,204,000,000.00	92,100,000		160,000,000.00
I2038	On 31/01/2038	Spot Bond				1.98000	106.65520	106.63836	1.98000		12,672,000,000.00	6,400,000		362,900,336.00
I2050	On 31/12/2050	Spot Bond				1.93000	116.86541	116.87814	1.93000		69,480,000,000.00	36,000,000		110,400,314.00
IBC01	On 16/03/2015	Spot Bond				95.45000	19.69419	95.45000	0.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	86.66007	100.50759	0.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	87.84751	100.56563	0.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.18849	109.26558	6.52000			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	86.95819	100.86049	0.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	20.33210	102.46253	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.92206	15.11430	100.92206	0.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	56.20970	100.23329	0.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	39.71315	100.52781	0.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	39.29359	100.74849	0.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	36.89138	103.45013	6.64000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.09967	108.14435	7.02000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.31736	111.48026	7.53500			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.07621	102.47730	6.57000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	30.16664	99.82217	0.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.24485	100.88835	0.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.41439	106.87614	1.58000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.35047	105.97204	6.84000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.79784	101.15611	0.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	9.99405	101.23137	0.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.25329	119.59470	0.99000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.75163	121.25275	1.81000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.29491	100.15533	0.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.00117	100.16252	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On	02/04/2018	Spot Bond			105.78604	9.36079	105.78604	7.50500			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	16.58411	100.66354	0.00000			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	9.78610	100.43811	0.00000			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	69.72882	100.00000	69.57533			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	19.72939	99.89211	5.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	19.72939	99.89211	5.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.64792	100.97091	5.00000			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.49386	101.37699	0.00000			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.24294	101.30327	0.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.54069	112.11249	8.52000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.30061	100.20174	0.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.30061	100.20174	0.00000			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.36361	101.14829	0.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.81232	100.00000	7.79318			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	70.89385	101.89135	0.00000			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	67.11686	101.88356	0.00000			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	64.96097	101.64472	0.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	21.79511	101.44581	8.52000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On	27/08/2013	Spot Bond			100.58397	57.14543	100.58397	0.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	67.55760	104.33728	7.72500			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.38030	101.67347	0.00000			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	68.58167	100.00000	68.58166			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	101.20880	100.00000	100.93673			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.88746	100.00000	49.77675			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			99.84353	98.91767	99.84353	5.20000			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	97.08173	99.74422	5.20000			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	95.31631	99.64170	5.25000			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	93.61724	99.54183	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012	Spot Bond			99.44217	91.98090	99.44217	5.25000			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	90.40390	99.34271	5.25000			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	88.88447	99.22914	5.35000			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	87.41720	99.12821	5.35000			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	86.00043	99.02750	5.35000			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	80.78949	98.62666	5.35000			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	79.58995	98.52695	5.35000			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	78.42783	98.42745	5.35000			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211		27,000,000,000,000.00	270,000,000	270,000,000.00	
IND306	On	05/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On	09/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.59101	100,000.00000	2.54243			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On	09/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	42.41303	100.00000	41.75673			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	39.30579	100.00000	38.82580			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	37.40922	100.00000	37.03194			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	36.13254	100.00000	35.82217			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	35.21503	100.00000	34.95160			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	34.52401	100.00000	34.29530			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	33.98494	100.00000	33.78290			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	33.55271	100.00000	33.37180			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	33.19844	100.00000	33.03469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND351	On	17/12/2013	Spot Bond			100.00000	32.90281	100.00000	32.75325			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	65.05230	101.10218	0.00000			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	90.32074	100.97718	0.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	62.18535	101.06512	0.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	13.68574	100.29400	0.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.51776	103.81357	10.04643			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	15.92308	101.94170	10.04643			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	94.51179	100.00000	94.28128			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	87.82033	100.51669	0.00000			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.39494	100.34045	0.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	76.63914	100.00000	76.48737			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.23293	100.81708	0.00000			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.02094	100.33341	0.00000			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	86.38083	100.35507	0.00000			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	75.50632	100.00000	75.19939			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.10605	6.50000	100.09427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.13131	78.41324	100.13131	0.00000			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	76.51666	99.98478	0.00000			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	88.62455	100.42362	0.00000			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	87.60521	100.41625	0.00000			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.10626	100.44355	0.00000			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	83.82760	100.14548	0.00000			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	27.46698	100.16956	0.00000			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	76.38119	100.49744	0.00000			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	51.80630	100.49744	0.00000			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	73.02829	100.32608	0.00000			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	72.73772	100.31481	0.00000			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	88.57798	100.14110	0.00000			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	71.13598	100.14461	0.00000			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	47.95452	100.14677	0.00000			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	47.95452	100.14677	0.00000			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	71.13593	100.14488	0.00000			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	14.22133	100.00000	14.12226			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On	28/08/2015	Spot Bond			100.00000	9.48089	100.00000	9.41484			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	96.42663	101.19828	0.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	64.29111	101.21767	0.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	43.52516	101.23672	0.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	43.52516	101.23672	0.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	44.87847	99.91080	0.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	45.28433	100.00000	45.17342			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	21.74571	100.24109	0.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.08385	102.25661	0.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	41.28553	100.77468	0.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	16.75944	99.93260	0.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	10.67920	99.93094	0.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	8.14968	99.92988	0.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.44822	104.73009	7.53000		62,209,673,460.00	594,000	297,000.00	
IPL4	On	29/03/2014	Spot Bond			104.25515	35.67076	104.25515	6.17500		2,189,358,150.00	21,000	379,000.00	
IPL5	On	28/09/2015	Spot Bond			100.91681	15.33162	100.91681	0.00000		0.00	0	0.00	
IPL6	On	28/09/2017	Spot Bond			108.21861	10.58950	108.21861	7.83500		10,827,488,367,720.00	100,052,000	14,748,000.00	
IV012	On	26/11/2014	Spot Bond			101.03261	22.80794	101.03261	0.00000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.34728	16.44731	100.34728	0.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.06463	109.98505	7.70000		659,910,300,000.00	6,000,000	3,000,000.00	
IV015	On	20/09/2017	Spot Bond			100.44886	9.49914	100.44886	0.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.51282	100.75653	0.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	2.97963	110.94012	2.90000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.22983	124.10625	3.48000			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	56.90044	100.58379	0.00000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	7.83124	100.18782	0.00000			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.14848	99.99997	0.00000			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	10.82572	101.62507	0.00000			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.38085	100.60774	0.00000			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00621	100.28878	0.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	71.42298	102.06373	6.92500			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	83.44573	100.17994	0.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.18129	117.77551	10.88000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	10.97789	101.74618	0.00000			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.20617	124.10625	3.48000			0.00	0	0.00
IWA204	On	26/01/2013	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
IVA206	On	09/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			99.91459	66.68566	99.91459	5.20000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	98.38569	99.81514	5.20000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	96.57028	99.71588	5.20000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	91.52442	99.41373	5.25000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	89.96377	99.31432	5.25000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	88.45994	99.20028	5.35000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	87.00737	99.09942	5.35000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	85.60455	98.99876	5.35000			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	80.43872	98.62399	5.25000			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	79.25418	98.49850	5.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On	24/01/2013	Spot Bond			98.39906	78.10243	98.39906	5.35000			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On	15/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On	03/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	41.34020	100.00000	40.74587			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	38.67616	100.00000	38.23069			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	36.99620	100.00000	36.64076			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	35.84110	100.00000	35.54574			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	34.99850	100.00000	34.74601			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	34.35686	100.00000	34.13645			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	33.85203	100.00000	33.65652			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	33.44452	100.00000	33.26887			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	33.10867	100.00000	32.94924			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	32.82712	100.00000	32.68118			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	55.47811	100.11329	0.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.28533	101.15218	0.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	30.98643	101.33204	0.00000			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.03420	101.39683	0.00000			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	82.57788	100.01454	0.00000			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	65.05231	101.10215	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On	07/02/2013	Spot Bond			100.97704	90.00783	100.97704	0.00000			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.35059	100.00000	67.18742			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.95447	100.00000	66.79227			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	80.49548	103.25721	8.58000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	76.36552	102.85510	8.67500			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.53774	100.85336	0.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	79.32360	100.00000	79.15766			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.50084	100.00000	70.36955			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.08656	146.46402	8.04000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	44.47683	101.88203	0.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	19.69978	100.15505	0.00000			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.10366	100.36228	7.88500		8,831,880,640.00	88,000	8,512,000.00	
LGL03	On	03/04/2018	Spot Bond			98.87452	1.67221	98.87452	7.93500			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	80.27492	98.55765	0.00000			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	93.13604	99.62912	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020On	02/08/2013	Spot Bond			101.08680	64.76758	101.08680	0.00000			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	88.44870	99.30957	0.00000			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	85.98665	99.14082	0.00000			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	80.25189	98.70105	0.00000			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	71.32389	97.83334	0.00000			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	96.82258	99.81806	0.00000			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	66.13682	99.92980	0.00000			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	31.41456	99.92873	0.00000			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	60.34459	100.85528	0.00000			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	28.57596	100.87824	0.00000			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.16400	100.00907	0.00000			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	16.38395	99.91959	0.00000			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	9.56692	100.16737	0.00000			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.80898	100.17350	0.00000			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	97.09456	100.00000	96.84367			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	97.19101	101.40172	0.00000			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	44.51864	101.42165	0.00000			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17UOn	23/11/2012	Spot Bond			100.00000	91.17243	100.00000	90.94897			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	45.03956	100.00000	44.93045			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	92.60916	100.00000	92.38049			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.79133	100.00000	42.68767			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	37.34621	100.00000	37.25574			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.73909	100.00000	22.68340			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.51012	100.00000	22.45559			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.77389	100.00000	5.75975			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.09642	100.00000	14.06189			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.76110	106.46019	7.73000			958,141,710.00	9,000	10,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	86.70854	100.46941	0.00000			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	20.87278	100.55268	0.00000			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.18880	100.10089	0.00000			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.22930	100.10166	0.00000			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.41266	100.10553	0.00000			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.46883	102.05054	0.00000			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.34620	102.14122	0.00000			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.32297	100.13874	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4On	05/01/2019	Spot Bond			102.46074	11.91250	102.46074	9.34000			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.23090	102.63527	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.01770	109.14290	6.17500		39,640,701,280,000.00		363,200,000	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	11.79199	100.35527	0.00000			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.01903	100.36949	0.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.18511	108.22148	8.77000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.34478	105.26282	6.72000		8,736,814,060.00		83,000	25,917,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	17.91671	100.76354	0.00000			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.04679	106.38091	7.94500			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	60.01281	100.73012	0.00000			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	12.67777	106.29569	7.64500		2,125,913,800.00		20,000	8,080,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	31.21706	109.35704	6.00000		5,686,566,080.00		52,000	4,748,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.05365	108.68196	6.77000		8,433,720,096,000.00		77,600,000	10,100,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.54414	112.43670	7.59000		3,710,411,100.00		33,000	4,167,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	49.16483	105.38322	5.95000			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			99.21764	86.99389	99.21764	0.00000			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	79.40117	98.63643	0.00000			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			97.71856	70.14206	97.71856	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	6.67893	100.00000	6.66275			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11427	100.00000	0.11399			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.99592	100.00000	6.97898			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.08238	100.00000	7.06523			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.50793	100.89771	0.00000			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.57597	100.90718	0.00000			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.68934	100.92303	0.00000			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.74602	100.93092	0.00000			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	6.81402	100.94038	0.00000			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	6.98399	100.96406	0.00000			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.09725	100.97993	0.00000			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.22181	100.99728	0.00000			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.33502	101.01305	0.00000			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.39162	101.02081	0.00000			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.07011	101.11573	0.00000			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	8.86031	101.22620	0.00000			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11427	100.00000	0.11399			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11427	100.00000	0.11399			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On	21/04/2014			101.70052	30.95007	101.70052	0.00000			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	22.08245	101.25975	0.00000			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	20.98966	100.87403	0.00000			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.44152	101.31348	0.00000			0.00	0	0.00
NBK14B	On	27/08/2015			100.75760	17.35844	100.75760	0.00000			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	9.70850	100.79541	0.00000			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.03506	110.77590	6.72000		1,554,185,877,000.00		14,030,000	21,170,000.00
NBK2B	On	15/09/2015			101.00801	16.03523	101.00801	0.00000			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	10.57854	118.84122	7.98000		3,327,554,160.00		28,000	6,772,000.00
NBK4	On	28/10/2024			30.23292	4.15275	30.23292	10.44000			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	66.60914	102.03598	0.00000			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	23.14618	111.25692	6.77500			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	18.34621	101.70058	0.00000			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	9.45840	101.79234	0.00000			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	35.99778	103.06649	6.43000			0.00	0	0.00
NBK8B	On	24/03/2014			100.27352	38.45512	100.27352	0.00000			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			107.67718	13.77945	107.67718	6.97000		5,599,213,360.00		52,000	9,748,000.00
NBK9B	On	23/03/2016			100.28219	11.96646	100.28219	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKI1	On	31/03/2013	Spot Bond			117.77042	76.28598	117.77042	0.63000			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	98.19129	101.18874	0.00000			202,377,480,000.00	2,000,000	1,000,000.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	88.12130	100.66622	0.00000			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.23035	100.00000	0.00000			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.39477	100.00000	0.00000			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.96778	100.00000	0.00000			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.62409	100.00000	0.00000			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	21.70039	100.88001	0.00000			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	87.01124	100.53804	0.00000			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	84.45364	100.29682	0.00000			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	84.24931	100.27583	0.00000			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	84.24931	100.27583	0.00000			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	84.24931	100.27583	0.00000			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	20.30550	100.26098	0.00000			601,565,880,000.00	6,000,000	3,000,000.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	19.80716	100.01676	0.00000			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			99.92572	17.41851	99.92572	0.00000			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.72872	16.31759	100.72872	0.00000			0.00	0	0.00
NCLN61	On	30/11/2015	Spot Bond			78.84167	16.17310	78.84167	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62 On	02/12/2015	Spot Bond			100.68736	12.72675	100.68736	0.00000			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.22092	100.00000	0.00000			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	14.05277	101.44317	0.00000			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	14.76030	101.58167	0.00000			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	13.98825	101.36186	0.00000			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.91235	99.92294	0.00000			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	99.55495	100.00000	99.37936			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.25639	74.70107	0.00000			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	59.95991	100.71896	0.00000			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	39.51676	100.42509	0.00000			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	39.44927	100.41859	0.00000			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.03122	100.13494	0.00000			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	10.91928	101.09351	0.00000			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.86129	100.28784	0.00000			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	9.36100	100.21716	0.00000			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.26022	100.00000	2.24326		33,000,000,000,000.00	330,000,000	330,000,000.00	
NED11 On	17/09/2015	Spot Bond			108.64353	17.39873	108.64353	7.47000			0.00	0	0.00
NED12A On	14/12/2012	Spot Bond			100.43443	86.45632	100.43443	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12B	On	14/12/2012	Spot Bond			103.93706	89.18955	103.93706	6.87500			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			103.85854	51.23206	103.85854	6.18500			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			105.20960	39.72751	105.20960	5.97500			0.00	0	5,700,000.00
NED9	On	06/07/2017	Spot Bond			100.00389	7.00706	100.00389	0.00000			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			122.15519	18.19791	122.15519	11.28500			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			109.62449	10.54993	109.62449	0.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	10.23118	100.87482	0.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.53793	154.74879	1.75000			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.31873	110.78287	7.82000			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	10.69173	112.47442	8.45000			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	10.74166	100.87478	0.00000		81,305,072,680.00	0.00	806,000	403,000.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	28.89535	100.84223	0.00000			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	60.81647	100.77827	0.00000			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	15.43946	100.82862	0.00000			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	10.73803	114.30671	8.65000			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	29.18277	100.88848	0.00000			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	61.00065	100.82727	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14 On	22/05/2015	Spot Bond			100.85447	15.60582	100.85447	0.00000			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.10826	112.37668	8.85000			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	29.52076	100.94287	0.00000			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	61.24617	100.89257	0.00000			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	15.91209	100.90208	0.00000			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	91.41295	100.00000	91.18834			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	61.28197	100.90209	0.00000			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	91.54780	100.00000	91.32286			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	61.49515	100.92679	0.00000			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	91.61522	100.00000	91.39013			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	61.74211	101.02443	0.00000			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	62.07427	101.11272	0.00000			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.42218	101.14634	0.00000			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.21577	101.06357	0.00000			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.57869	133.37761	1.65500		800,265,660,000.00		6,000,000	33,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	37.40607	112.65666	6.02000		27,983,914,344,000.00		248,400,000	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	13.98961	127.61916	7.47000		638,095,800,000.00		5,000,000	7,500,000.00
NRA01U On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On	31/10/2022			133.90446	14.48903	133.90446	8.06500			374,932,488,000.00	2,800,000	2,400,000.00
NRA023	On	31/05/2023			166.40319	5.79520	166.40319	1.64500			0.00	0	82,000,000.00
NRA028	On	30/11/2028			132.37089	13.42366	132.37089	8.94500			820,699,518,000.00	6,200,000	6,100,000.00
NTC09	On	18/04/2013			99.96864	65.53720	99.96864	0.00000			0.00	0	0.00
NTC10	On	18/04/2014			99.87889	31.04406	99.87889	0.00000			0.00	0	0.00
NTC11	On	18/04/2014			99.88231	30.91189	99.88231	0.00000			0.00	0	0.00
NTC12	On	25/08/2016			101.83987	11.13672	101.83987	0.00000			0.00	0	0.00
NTC13	On	31/01/2015			101.27473	22.28320	101.27473	0.00000			0.00	0	0.00
NTC14	On	26/07/2013			101.19990	66.81076	101.19990	0.00000			0.00	0	0.00
NTC15	On	26/07/2015			101.37662	20.38772	101.37662	0.00000			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	12.26127	100.00000	12.23157			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.79288	100.00000	13.75947			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.82781	100.00000	13.79430			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.66604	100.00000	14.63050			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.59741	100.00000	15.55963			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	21.41847	100.00000	21.36659			0.00	0	0.00
OML01	On	27/10/2015			110.62267	18.39782	110.62267	6.51000			36,295,629,895,010.00	328,103,000	108,997,000.00
OTCA05	On	30/04/2013			101.46154	65.00808	101.46154	0.00000			16,436,769,480,000.00	162,000,000	162,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA06	On	30/04/2014			101.50084	31.66834	101.50084	0.00000			0.00	0	0.00
OTCA07	On	30/04/2013			101.43206	64.92911	101.43206	0.00000		23,146,796,092,000.00	228,200,000	130,200,000.00	
OTCA08	On	30/04/2014			101.45171	31.45067	101.45171	0.00000			0.00	0	0.00
OTCA10	On	30/04/2017			108.95552	12.34117	108.95552	8.23500		1,307,466,240,000.00	12,000,000	6,000,000.00	
OTCA1U	On	31/10/2012			100.00000	97.34022	100.00000	97.08739			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	5.38263	100.00000	5.35896			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	97.73231	100.00000	97.47847			0.00	0	0.00
PBET01	On	13/09/2015			109.71000	11.49995	109.71000	0.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	21.15583	100.00000	21.10458			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	6.06412	100.00000	6.04927			0.00	0	0.00
PMM02	On	13/06/2013			100.48296	57.90216	100.48296	0.00000			0.00	0	0.00
PMM04	On	25/01/2013			98.38076	77.94152	98.38076	0.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	53.51055	100.00000	53.39179			0.00	0	0.00
PNP06	On	21/11/2012			100.73845	92.43755	100.73845	0.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.42050	27.59217	100.42050	0.00000			0.00	0	0.00
PR2A2B	On	15/12/2012			103.78737	88.84220	103.78737	6.61500			0.00	0	0.00
PR2A3B	On	15/12/2012			100.37625	86.22965	100.37625	0.00000		20,075,250,000.00	200,000	100,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On	15/06/2013			100.37300	57.49784	100.37300	0.00000			0.00	0	0.00
PR2A9D	On	15/06/2013			100.39251	57.64814	100.39251	0.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.41791	57.84349	100.41791	0.00000			0.00	0	0.00
PR2B1B	On	15/12/2012			100.38925	86.27049	100.38925	0.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.43155	27.73173	100.43155	0.00000			0.00	0	0.00
PR2B2B	On	15/12/2012			103.92808	89.01610	103.92808	7.07500			0.00	0	0.00
PR2B4D	On	15/06/2013			100.42500	57.89861	100.42500	0.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.42441	58.16435	100.42441	0.00000			0.00	0	0.00
PR2C1B	On	15/12/2012			100.41200	86.34196	100.41200	0.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.45623	28.04363	100.45623	0.00000			0.00	0	0.00
PR2C4D	On	15/06/2013			100.48342	58.34934	100.48342	0.00000			0.00	0	0.00
PR2D1B	On	15/12/2012			100.47042	86.52575	100.47042	0.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.48350	28.38827	100.48350	0.00000			0.00	0	0.00
PR2D4D	On	15/06/2013			100.53526	58.74988	100.53526	0.00000			0.00	0	0.00
PRM1A4	On	15/02/2014			101.01119	42.33901	101.01119	0.00000		77,980,638,680.00		772,000	386,000.00
R009	On	15/09/2014			115.36704	33.55404	115.36704	5.52000			0.00	0	0.00
R009P	On	15/09/2014			90.32933	23.80682	90.32933	5.34500			0.00	0	0.00
R010P	On	21/12/2025			36.97373	1.13866	36.97373	7.68500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.46500	122.44928	122.26482	5.52000		260,243,412,147,265.00	620,020,521	24,361,067,879.00	
R158	On	15/09/2015	Spot Bond			122.26482	24.47959	122.26482	5.52000			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.46111	85.50505	5.42000			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	20.22167	128.79704	5.52000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	6.87617	81.26980	5.35000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	56.81091	106.08559	4.67500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.77000	126.44276	125.48349	7.86500		224,711,472,926,220.00	920,395,486	11,021,061,294.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.07084	34.66514	7.60500			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.02401	32.55096	7.52500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.63727	107.12189	212.61173	0.58000		684,692,009,400,000.00	220,000,000	1,226,510,000.00	
R197	On	07/12/2023	Spot Bond			1.23000	278.03713	277.75356	1.24000		242,925,000,000.00	197,500,000	192,752,000.00	
R201	On	21/12/2014	Spot Bond			4.92500	110.54284	110.42021	4.97500		27,607,063,692,550.00	605,495,166	2,631,251,166.00	
R202	On	07/12/2033	Spot Bond			1.93000	205.19031	204.51768	1.95000		3,243,668,010,000.00	680,657,000	1,152,242,330.00	
R2023	On	28/02/2023	Spot Bond			7.35500	103.72048	103.04477	7.44500		89,370,090,150,000.00	150,930,000	5,384,239,705.00	
R203	On	15/09/2017	Spot Bond			6.04500	109.88075	109.68516	6.08500		94,577,584,755,420.00	645,588,876	7,442,099,876.00	
R204	On	21/12/2018	Spot Bond			6.34500	110.82087	110.61615	6.38000		100,042,175,288,880.00	767,088,304	6,012,543,592.00	
R2048	On	28/02/2048	Spot Bond			99.20808	9.68402	99.20808	8.91500		147,018,437,913,600.00	481,920,000	1,247,120,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2014	Spot Bond			100.00000	37.57733	100.00000	37.48629			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.08500	104.70975	104.61531	5.15000		26,472,187,061,820.00	205,936,492	1,931,907,492.00	
R207	On	15/01/2020	Spot Bond			6.70000	104.85938	104.43651	6.77000		110,337,270,879,500.00	468,249,385	6,076,339,617.00	
R208	On	31/03/2021	Spot Bond			6.90000	99.26915	98.71719	6.98500		200,364,829,659,000.00	038,381,110	11,758,930,786.00	
R209	On	31/03/2036	Spot Bond			8.55000	77.07276	76.20152	8.65500		140,345,802,263,250.00	414,713,715	9,419,436,271.00	
R210	On	31/03/2028	Spot Bond			1.55000	158.54483	157.90789	1.58000		177,992,700,000.00	114,834,000	47,919,350.00	
R211	On	31/01/2017	Spot Bond			0.27000	123.17897	123.06438	0.29000		529,011,000,000.00	959,300,000	1,284,301,917.00	
R212	On	31/01/2022	Spot Bond			1.20000	127.51608	127.07805	1.24000		3,314,041,200,000.00	761,701,000	1,394,544,000.00	
R213	On	28/02/2031	Spot Bond			8.36000	88.14092	87.24213	8.46500		69,165,076,578,840.00	273,334,519	4,231,231,146.00	
R214	On	28/02/2041	Spot Bond			77.73332	9.02392	77.73332	8.69500		647,261,305,650,392.00	326,690,609	4,563,315,000.00	
R223C	On	15/03/2013	Spot Bond			98.10852	70.72449	98.10852	4.54000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	48.47924	95.74929	4.73500			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	33.53647	93.40448	4.83500			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	23.59276	91.01110	4.94500			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.20041	87.49080	5.58000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.46111	85.50505	5.42000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.16725	83.47163	5.34000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	6.87617	81.26980	5.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			99.35642	83.99504	99.35642	3.33000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	57.97313	96.68315	4.92000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	39.85099	94.26296	5.01000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	27.82476	91.92899	5.03000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	19.69312	89.76971	4.98000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.46905	86.42385	5.49000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.55782	84.45562	5.36000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.84982	82.31050	5.34000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	5.96240	79.97373	5.40000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	4.94391	75.56089	6.06000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.93042	73.15412	6.11000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.29622	69.91580	6.38500			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.68814	67.83418	6.36500			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.21987	65.82731	6.34500			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.85973	63.84766	6.33500			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.75747	60.09257	6.73000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.52042	58.22853	6.71000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.42390	55.42223	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			53.71567	1.26115	53.71567	6.87500			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.12720	52.07678	6.84500			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.01614	50.50256	6.81500			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.91943	49.04085	6.77500			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.83774	47.63992	6.73500			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.29659	40.84619	7.80500			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.23475	39.49703	7.76500			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.18259	38.20719	7.72500			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.13866	36.97373	7.68500			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.10174	35.79392	7.64500			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.07084	34.66514	7.60500			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.04516	33.58493	7.56500			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.02401	32.55096	7.52500			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	41.73196	100.64880	0.00000			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	66.27373	99.92574	0.00000			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	13.18742	99.90770	0.00000			0.00	0	3,000,000.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	16.87049	100.96576	0.00000			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.46723	100.00000	2.45638			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08On	08/03/2013	Spot Bond			100.56581	87.60563	100.56581	0.00000			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	59.27813	100.63344	0.00000			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	59.28227	100.61948	0.00000			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	52.00216	100.62865	0.00000			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	19.51992	100.22952	0.00000			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	71.77146	100.00000	71.67991			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	86.84985	100.48281	0.00000			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			101.51014	98.62852	101.51014	0.00000			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	23.62775	101.67229	0.00000			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.78682	5.87500	103.77045			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	94.07803	100.84394	0.00000			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	18.37813	100.93776	0.00000			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	80.35038	100.29264	0.00000			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	37.52222	100.11180	0.00000			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	28.52175	100.68733	0.00000			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			101.03586	90.04653	101.03586	0.00000			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			101.10798	90.18188	101.10798	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			102.70350	24.28324	102.70350	0.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	12.75935	100.28309	0.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	13.50014	102.22019	0.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	15.40915	101.97649	0.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	15.40915	101.97649	0.00000			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	68.08716	99.90414	0.00000			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	60.19419	100.99069	0.00000			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	55.27644	100.58819	0.00000			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	35.89212	100.00000	35.62272		3,600,000,000,000.00	36,000,000	26,000,000.00	
RP013	On	27/09/2016	Spot Bond			100.38461	4.12987	100.38461	0.00000			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.35901	100.43152	0.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	41.80681	100.88031	0.00000			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.83193	100.00000	36.75901			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	22.63127	101.00223	0.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.16144	5.25000	101.14720			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.65433	100.00000	0.65273			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	80.00001	100.00000	80.00001			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.56137	100.00000	3.55274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	98.29060	100.00000	98.08102			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	8.96398	109.50878	8.34500			1,423,614,140.00	13,000	5,987,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.77053	105.69036	0.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	91.80099	100.82812	0.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.19327	117.11129	7.12000			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.40300	100.96377	0.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.11336	109.76738	8.13500			19,758,128,400,000.00	180,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	8.52850	101.55586	0.00000			2,843,564,080,000.00	28,000,000	14,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.64202	100.47716	0.00000			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	7.83473	101.44951	0.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.38923	110.28697	6.82000			51,834,875,900.00	470,000	16,135,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	69.44048	101.21158	5.75500			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.27924	101.86258	7.98000			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	31.90520	127.67688	1.83000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	35.32412	159.66556	0.17320			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	59.27139	152.98792	0.44770			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.14224	117.95662	6.98000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			118.36117	18.06165	118.36117	6.84000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.02145	118.56412	6.77000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	62.87161	143.82678	0.55000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	9.97143	103.68838	7.48500			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.10480	118.14423	6.91500			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.08466	118.24540	6.88000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	51.93177	211.65251	1.55000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	70.35631	100.00000	70.22505			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.25562	100.42831	0.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	29.56454	99.21990	0.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	28.69942	100.36654	0.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.35039	100.15186	0.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	56.05519	100.16711	0.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.30188	100.00000	43.19697			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.04154	107.02647	7.29500			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	42.91039	101.09831	0.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.42231	101.18390	0.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.45786	100.29283	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.98563	100.00000	0.98345			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.69819	100.30374	0.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	11.91338	112.35030	8.63500			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.29286	107.31305	9.61500			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.47124	101.14300	0.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	20.85126	100.81390	0.00000			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.13979	100.85958	0.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	7.83889	100.88565	0.00000			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.13790	107.86744	7.98000		8,629,395,200.00	80,000	3,420,000.00	
SBS3	On	25/05/2026	Spot Bond			100.17939	11.14992	100.17939	8.56500			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	11.74339	102.91713	8.68500			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	72.09970	102.48454	6.47500			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.13129	118.34171	6.70000		1,893,467,360.00	16,000	4,184,000.00	
SBSI10	On	03/07/2013	Spot Bond			120.99445	61.92469	120.99445	0.70000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.72639	265.12288	1.77000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.25329	119.59470	0.99000			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	9.73453	112.58000	0.00000			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	86.96812	100.00000	86.78150			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.40593	100.00000	2.40004			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.20745	82.63494	0.00000			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.10605	6.50000	100.09427			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.03684	100.49004	0.00000			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	56.21706	100.22255	0.00000			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	15.70324	100.24006	0.00000			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.48238	100.37865	0.00000			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	9.96910	104.63904	8.18500		1,883,502,720.00	18,000	682,000.00	
SLI1	On	15/08/2013	Spot Bond			104.53403	55.16904	104.53403	5.76500			0.00	0	350,000.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.17921	110.17225	7.02000		1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On	27/06/2013	Spot Bond			104.99511	61.52297	104.99511	5.97500			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.07543	102.86503	7.68500		3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.03485	101.14731	0.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	10.92469	100.91285	0.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.02125	101.15213	0.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	8.82050	100.91985	0.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	14.71949	110.58806	7.18500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			99.95086	16.05525	99.95086	0.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.02952	100.74418	0.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.64380	100.29998	0.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.37775	101.49647	0.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	7.92618	89.26946	8.59300			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	7.95883	88.92846	8.65500			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	22.76770	107.77651	6.22000			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.30216	97.48656	8.03000			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.18254	100.44496	0.00000			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	9.85832	104.60347	7.26500			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	17.82131	119.58561	6.42000			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.59680	101.19280	2.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873 On	14/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.88746	100.00000	49.77675			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	53.68248	100.00000	53.56335			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			99.92175	98.91683	99.92175	0.00000			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	98.12058	99.87528	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN935	On	05/11/2012			99.64354	93.85097	99.64354	0.00000			0.00	0	0.00
SYN936	On	13/11/2012			99.53077	91.97433	99.53077	0.00000			0.00	0	0.00
SYN937	On	14/11/2012			99.51589	91.74537	99.51589	0.00000			0.00	0	0.00
SYN938	On	16/11/2012			99.48756	91.29093	99.48756	0.00000			0.00	0	0.00
SYN939	On	16/11/2012			99.48776	91.29092	99.48776	0.00000			0.00	0	0.00
SYN941	On	20/11/2012			99.42961	90.39631	99.42961	0.00000			0.00	0	0.00
SYN942	On	20/11/2012			99.43109	90.39618	99.43109	0.00000			0.00	0	0.00
SYN943	On	16/11/2012			100.10042	91.24198	100.10042	0.00000			0.00	0	0.00
SYN944	On	22/11/2012			99.40185	89.95581	99.40185	0.00000			0.00	0	0.00
SYN945	On	23/11/2012			99.34562	89.74119	99.34562	0.00000			0.00	0	0.00
SYN946	On	27/11/2012			99.33096	88.87434	99.33096	0.00000			0.00	0	0.00
SYN947	On	18/12/2012			99.03221	84.61775	99.03221	0.00000			0.00	0	0.00
SYN948	On	19/10/2012			99.88778	98.12035	99.88778	0.00000			0.00	0	0.00
SYN949	On	29/11/2012			99.30851	88.44881	99.30851	0.00000			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	16.70234	117.60842	6.07000			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	8.83536	104.75139	8.42500			0.00	0	0.00
T018	On	15/07/2014			100.00000	34.52878	100.00000	34.45278			0.00	0	0.00
TFS06	On	20/03/2014			102.75446	36.18218	102.75446	6.36000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On	22/01/2013	Spot Bond			98.53867	78.40872	98.53867	0.00000			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	76.03793	98.31078	0.00000			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	85.39255	99.10758	0.00000			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	70.92016	97.81910	0.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	93.73198	100.94335	0.00000			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	81.26745	99.98492	0.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	65.34786	99.89383	0.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	16.54536	101.19250	0.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.10993	107.95127	6.82000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	88.27059	100.57712	0.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	41.40332	100.87887	0.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	42.46491	100.92142	0.00000			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	97.07923	99.83233	0.00000			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	8.95099	101.62026	0.00000			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	9.20629	101.66672	0.00000			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.30666	102.00557	7.83000			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	9.75458	101.76658	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			101.98019	10.92495	101.98019	0.00000			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			102.86169	15.72000	102.86169	0.00000			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			101.43985	99.86598	101.43985	0.00000			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			101.66078	12.44929	101.66078	0.00000			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	99.81667	100.00000	99.54835			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			102.32811	100.76994	102.32811	6.97500			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			101.56777	99.99916	101.56777	0.00000			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			101.82358	100.26550	101.82358	0.00000			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	7.69957	101.48088	0.00000			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	8.24049	101.58542	0.00000			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	8.31840	105.94334	0.00000			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	9.31963	101.79445	0.00000			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	9.79809	101.88733	0.00000			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	14.82709	102.87096	0.00000			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	12.12013	101.59334	0.00000			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	14.48894	101.62589	0.00000			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	12.39256	101.64915	0.00000			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	8.42021	101.62589	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			101.64915	8.54023	101.64915	0.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			101.66078	8.60021	101.66078	0.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	12.21096	101.61194	0.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	12.39256	101.64915	0.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	13.01609	101.77704	0.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	9.19947	101.77704	0.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	13.01609	101.77704	0.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	13.92115	101.96303	0.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	10.39469	102.00952	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	13.86465	101.95141	0.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	18.35703	102.88090	0.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	15.13204	102.93896	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	18.52442	102.91574	0.00000			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.01992	100.16956	0.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	24.41476	115.34604	7.52000		2,076,228,720.00	18,000	3,882,000.00	
TL20	On	22/02/2020	Spot Bond			98.42479	10.03421	98.42479	6.94500		0.00	0	0.00	
TN17	On	14/11/2017	Spot Bond			113.10271	12.77269	113.10271	7.03500		232,544,374,484,660.00	056,046,000	994,005,000.00	
TN20	On	17/09/2020	Spot Bond			114.87864	9.79929	114.87864	8.04500		93,285,038,170,388.40	812,031,185	304,004,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			120.75839	13.45444	120.75839	8.52000			43,956,053,960,000.00	364,000,000	103,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.19868	105.49834	8.95000			60,387,249,816,000.00	572,400,000	187,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.14783	103.04013	8.97000			2,438,650,756,710.00	23,667,000	11,806,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.07729	100.87844	0.00000			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.26614	100.89915	0.00000			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.50526	100.92536	0.00000			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.53042	100.92812	0.00000			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	9.71198	101.05768	0.00000			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	16.48457	101.32571	0.00000			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	17.91570	100.00000	17.77188			245,560,000,000,000.00	455,600,000	1,400,000,000.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.27839	100.00000	9.20391			120,200,000,000,000.00	202,000,000	1,000,000,000.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	7.95093	100.00000	7.88711			187,800,000,000,000.00	878,000,000	800,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.32176	10.00000	100.29491			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.31374	9.75000	100.28756			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.31470	100.00000	10.28809			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	71.92464	97.58601	0.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	98.38451	99.88945	0.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	68.64939	96.66726	0.00000			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	88.45663	99.23248	0.00000			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	81.66725	98.71758	0.00000			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	61.31768	99.76004	0.00000			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	75.88149	98.31631	0.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.34093	114.88602	8.38500		8,042,021,400,000.00		70,000,000	5,000,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	94.42130	104.60170	5.47500			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	31.13627	99.85679	0.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	11.70773	99.84614	0.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	20.70494	100.02475	0.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.51964	107.51485	8.47500			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.76231	100.00000	94.52057			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.99972	100.00000	43.89314			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.79148	100.00000	94.54967			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.22784	100.00000	44.11583			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.89650	100.00000	94.65441			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.47315	100.00000	44.36542			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.43266	101.12514	0.00000			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.00245	101.16690	0.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.65085	101.16870	0.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	76.53050	100.00000	76.37896			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	88.52923	100.62384	0.00000			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.58252	142.66000	0.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	16.79526	125.92352	5.88000		16,773,123,047,080.00	133,200,875	66,798,000.00	
WS05	On	01/08/2018	Spot Bond			235.74310	5.39147	235.74310	0.56000		14,144,586,000,000.00	60,000,000	30,000,000.00	
WSP1	On	28/05/2015	Spot Bond			110.71509	20.35559	110.71509	5.92000		3,122,165,538,000.00	28,200,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			112.63018	12.61704	112.63018	6.63000		15,768,225,200,000.00	140,000,000	50,000,000.00	
WSP3	On	28/05/2019	Spot Bond			114.13989	11.26769	114.13989	6.93500		0.00	0	0.00	
WSP4	On	28/05/2020	Spot Bond			112.54320	11.25153	112.54320	7.39500		0.00	0	0.00	
WSP5	On	28/05/2021	Spot Bond			112.28516	11.21099	112.28516	7.56500		12,126,797,280,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			95.75673	50.07444	95.75673	4.95000		0.00	0	0.00	
Z009	On	30/11/2013	Spot Bond			94.53097	41.57071	94.53097	5.01000		0.00	0	0.00	
Z014	On	30/06/2015	Spot Bond			86.34739	14.22058	86.34739	5.47000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			92.99863	32.61575	92.99863	5.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.30852	91.84060	5.01000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.75036	85.12782	5.40000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.48821	90.00797	4.99000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.19628	86.33473	5.47000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.00379	64.79116	6.32500			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02721	100.00000	0.02715			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.10232	100.00000	18.06798			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.66183	100.00000	14.63401			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.66183	100.00000	14.63401			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.71384	100.00000	8.69731			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.74597	100.00000	7.73127			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.74597	100.00000	7.73127			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.33091	100.00000	7.31701			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.51665	100.00000	6.50428			0.00	0	0.00
Total for j-Bonds :											,629,360,248,708,300.00	,461,873,922	113,684,137,589.00	
Grand Total:											29,360,807,957,570.00	162,187,493	13,685,683,802.00	