



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.80300	8.80300	8.88350	8.88350		16.77	162,212,881.00	18,427	327,495.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			1,089.02270	1.08902	1,008.493	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			5.52270	0.00552	5.493	15.68	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			942.36820	0.94237	862.559	15.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			8.86820	0.00887	9.559	15.03	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			893.88610	0.89389	815.134	15.00	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			10.38610	0.01039	12.135	15.00	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			10.54450	0.01054	9.132	28.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,227.04450	2.22704	2,306.132	28.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			130.96240	0.13096	110.150	19.24	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			497.46240	0.49746	557.150	19.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			87.27970	0.08728	74.374	20.71	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			703.77970	0.70378	771.374	20.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			24.71790	0.02472	21.924	25.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,541.21790	1.54122	1,618.924	25.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			168.93300	0.16893	141.957	18.42	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			385.43300	0.38543	438.957	18.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			142.51740	0.14252	119.788	18.96	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			459.01740	0.45902	516.788	18.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			135.46000	0.13546	113.897	19.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			481.96000	0.48196	540.897	19.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			237.52470	0.23752	200.393	17.32	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			254.02470	0.25402	297.393	17.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			200.35540	0.20036	168.568	17.87	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			316.85540	0.31686	365.568	17.87	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			196.96750	0.19697	165.685	17.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			323.46750	0.32347	372.685	17.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			310.75400	0.31075	261.256	16.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			177.25400	0.17725	208.256	16.61	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			284.65250	0.28465	238.239	16.77	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			201.15250	0.20115	235.239	16.77	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			274.69120	0.27469	230.149	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			211.19120	0.21119	247.149	16.88	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			467.30190	0.46730	403.301	15.81	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			83.80190	0.08380	100.301	15.81	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			399.49050	0.39949	340.983	16.13	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			115.99050	0.11599	137.984	16.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			338.58720	0.33859	286.025	16.45	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			155.08720	0.15509	183.025	16.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			622.16980	0.62217	549.383	15.17	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			38.66980	0.03867	46.383	15.17	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			605.62810	0.60563	533.562	15.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			42.12810	0.04213	50.562	15.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			581.22770	0.58123	510.313	15.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			47.72770	0.04773	57.313	15.33	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			846.49240	0.84649	768.278	14.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			12.99240	0.01299	15.278	14.96	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			799.64310	0.79964	722.084	14.92	0.00	0	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			16.14310	0.01614	19.083	14.92	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			664.43700	0.66444	590.011	15.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			30.93700	0.03094	37.011	15.00	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.91720	8.91720	8.99950	8.99950		17.43	12,073,888.80	1,354	39,336.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			138.51960	0.13852	132.115	22.41	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,339.01960	1.33902	1,414.915	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			106.29980	0.10630	102.828	23.70	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,656.79980	1.65680	1,735.628	23.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			86.28920	0.08629	84.052	24.76	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			1,936.78920	1.93679	2,016.852	24.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			289.28500	0.28928	267.935	19.16	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			639.78500	0.63978	700.736	19.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			240.53210	0.24053	224.323	19.95	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			791.03210	0.79103	857.123	19.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			162.98480	0.16298	154.281	21.67	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,163.48480	1.16348	1,237.081	21.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			469.18640	0.46919	429.972	17.24	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			319.68640	0.31969	362.772	17.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			404.67570	0.40468	371.918	17.82	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			405.17570	0.40518	454.718	17.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			367.27580	0.36728	338.104	18.20	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			467.77580	0.46778	520.904	18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			964.69680	0.96470	892.801	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			65.19680	0.06520	75.601	15.41	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			662.10180	0.66210	604.992	15.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			162.60180	0.16260	187.792	15.94	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			517.66770	0.51767	474.140	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			268.16770	0.26817	306.940	16.87	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,052.54180	1.05254	975.128	15.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			53.04180	0.05304	57.928	15.31	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			9.01770	9.01770	9.10010	9.10010		17.81	13,977,435.00	1,550	14,279.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			678.55500	0.67856	632.253	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			328.45500	0.32846	364.553	16.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			673.59380	0.67359	627.674	16.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			333.49380	0.33349	369.974	16.95	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			683.55440	0.68355	636.868	16.88	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			323.45440	0.32345	359.168	16.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.18340	9.18340	9.26530	9.26530		18.33	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			588.92280	0.58892	561.703	19.52	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,013.62280	1.01362	1,068.303	19.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			452.16170	0.45216	433.096	20.91	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,456.86170	1.45686	1,519.696	20.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,430.19040	1.43019	1,360.192	16.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			164.89040	0.16489	176.792	16.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			939.77690	0.93978	891.526	16.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			424.47690	0.42448	458.127	16.96	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			826.73450	0.82673	786.449	17.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			561.43450	0.56143	603.049	17.72	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.34070	9.34070	9.42170	9.42170		18.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,737.76640	1.73777	1,665.492	16.38	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			316.06640	0.31607	324.792	16.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.00400	10.00400	10.07980	10.07980		19.93	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.80300	8.80300	8.88350	8.88350		16.77	8,803.00	1	1,252.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			62,198.84870	0.62199	54,860.467	15.07	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			3,848.84870	0.03849	4,560.467	15.07	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			40,263.98120	0.40264	34,535.582	15.98	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			10,913.98120	0.10914	13,235.582	15.98	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			28,342.65820	0.28343	23,823.869	16.77	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			19,992.65820	0.19993	23,523.869	16.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.91720	8.91720	8.99950	8.99950		17.43	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			54,898.26360	0.54898	50,280.443	16.65	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			23,948.26360	0.23948	27,560.443	16.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			9.01770	9.01770	9.10010	9.10010		17.81	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			67,359.37860	0.67359	62,767.422	16.95	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			33,349.37860	0.33349	36,997.422	16.95	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			68,355.44060	0.68355	63,686.839	16.88	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			32,345.44060	0.32345	35,916.839	16.88	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			67,855.49790	0.67855	63,225.246	16.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			32,845.49790	0.32845	36,455.246	16.92	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.17010	14.17010	14.26060	14.26060		14.03	1,431,180.10	101	14,179.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			2,014.53280	2.01453	1,924.279	16.42	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			3.93280	0.00393	4.179	16.42	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			935.73380	0.93573	851.309	13.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			45.13380	0.04513	51.209	13.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			778.95490	0.77895	702.290	13.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			68.35490	0.06835	82.190	13.22	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			663.92890	0.66393	591.797	13.42	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			103.32890	0.10333	121.697	13.42	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			496.11440	0.49611	432.626	13.76	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			185.51440	0.18551	212.526	13.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			359.95930	0.35996	307.556	14.17	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			299.35930	0.29936	337.456	14.17	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.34880	14.34880	14.44170	14.44170		14.62	0.00	0	5,190.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			563.45130	0.56345	521.412	14.73	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			521.75130	0.52175	572.612	14.73	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			1,066.72630	1.06673	996.115	13.33	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			155.02630	0.15503	177.315	13.33	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			944.26880	0.94427	879.836	13.49	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			202.56880	0.20257	231.036	13.49	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			817.22950	0.81723	760.448	13.84	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			275.52950	0.27553	311.648	13.84	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.50470	14.50470	14.59780	14.59780		14.75	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,115.47790	1.11548	1,043.619	13.57	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			307.67790	0.30768	328.919	13.57	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,108.91470	1.10891	1,037.285	13.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			311.11470	0.31111	332.585	13.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,102.38040	1.10238	1,031.450	13.60	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			314.58040	0.31458	336.750	13.60	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,635.33200	2.63533	2,543.872	14.82	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			37.53200	0.03753	39.172	14.82	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,714.41540	1.71442	1,624.884	13.29	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			116.61540	0.11662	120.184	13.29	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11170	0.11170	0.11290	0.11290		17.25	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			474.63610	0.00475	399.085	17.25	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			184.63610	0.00185	229.085	17.25	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11330	0.11330	0.11450	0.11450		18.42	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,458.66460	0.02459	2,339.122	17.57	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			8.66460	0.00009	9.122	17.57	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,525.04840	0.01525	1,414.764	17.66	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			75.04840	0.00075	84.764	17.66	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			787.15980	0.00787	712.087	18.42	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			337.15980	0.00337	382.087	18.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.47160	11.47160	11.49800	11.49800		14.45	53,916,520.00	4,700	77,574.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,999.01200	1.99901	1,972.725	18.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.01200	0.00101	1.125	18.07	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,650.33990	1.65034	1,624.189	16.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.33990	0.00234	2.589	16.49	0.00	0	13,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			269.47310	0.26947	255.204	14.61	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			271.47310	0.27147	283.604	14.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			604.03010	0.60403	584.379	13.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			56.03010	0.05603	62.779	13.24	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			565.60960	0.56561	546.508	13.36	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			67.60960	0.06761	74.909	13.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			493.41260	0.49341	475.311	13.60	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			95.41260	0.09541	103.711	13.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,205.16060	1.20516	1,179.480	14.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			7.16060	0.00716	7.880	14.46	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,107.70490	1.10770	1,082.658	14.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			9.70490	0.00970	11.058	14.24	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			716.23950	0.71624	692.973	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			38.23950	0.03824	41.373	13.30	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.63170	11.63170	11.66000	11.66000		15.12	232,634.00	20	11,553.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			829.01270	0.82901	813.252	13.64	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			139.01270	0.13901	151.552	13.64	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			194.16120	0.19416	189.062	17.66	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,174.16120	1.17416	1,197.361	17.66	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.77220	11.77220	11.80070	11.80070		15.30	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			840.06520	0.84007	834.221	14.11	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			279.36520	0.27937	302.021	14.11	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			834.41640	0.83442	828.687	14.13	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			283.71640	0.28372	306.487	14.13	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			828.80380	0.82880	823.185	14.15	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			288.10380	0.28810	310.985	14.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			12.00470	12.00470	12.03310	12.03310		15.68	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,184.23630	1.18424	1,178.719	14.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			351.13630	0.35114	374.019	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			110.80193	110.80193	110.80277	110.80277			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,812.77000	10.81277	10,811.930		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			10,802.77000	10.80277	10,801.930		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			10,792.77000	10.79277	10,791.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.25930	107.25930	107.25785	107.25785			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,267.85000	8.26785	8,269.300		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			8,257.85000	8.25785	8,259.300		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			8,247.85000	8.24785	8,249.300		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			116.14479	116.14479	116.14332	116.14332			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			12,153.32000	12.15332	12,154.790		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			12,143.32000	12.14332	12,144.790		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			12,133.32000	12.13332	12,134.790		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			471.21000	471.21000	470.16500	470.16500			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			477.97200	477.97200	476.91200	476.91200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.62900	419.62900	418.41400	418.41400			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			425.65000	425.65000	424.41800	424.41800			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.99450	8.99450	9.04230	9.04230		12.55	449,725.00	50	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			602.75750	0.60276	558.797	12.60	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			20.45750	0.02046	24.297	12.60	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.04560	9.04560	9.09450	9.09450		12.54	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			659.65510	0.65966	622.623	12.18	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			75.15510	0.07516	87.023	12.18	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.09070	9.09070	9.13940	9.13940			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			389.40000	0.38940	340.700		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			379.40000	0.37940	330.700		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			399.40000	0.39940	350.700		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			9.13880	9.13880	9.18920	9.18920		13.28	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			607.06190	0.60706	579.603	12.90	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			307.86190	0.30786	330.803	12.90	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			601.74290	0.60174	574.471	12.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			312.54290	0.31254	335.671	12.92	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			596.46600	0.59647	569.373	12.93	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			317.26600	0.31727	340.573	12.93	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.44230	9.44230	9.50580	9.50580		14.37	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.92650	8.92650	9.04660	9.04660		16.12	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			720.93390	0.72093	612.776	15.14	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			24.33390	0.02433	36.276	15.14	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.02150	9.02150	9.14300	9.14300		14.36	225,537.50	25	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			623.04630	0.62305	538.411	13.65	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			120.04630	0.12005	156.911	13.65	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			615.73020	0.61573	532.118	13.67	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			122.73020	0.12273	160.618	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			608.45750	0.60846	525.880	13.69	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			125.45750	0.12546	164.380	13.69	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.22360	0.22360	0.25500	0.25500			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.14110	0.14110	0.13480	0.13480			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01040	0.01040	0.00720	0.00720			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00970	0.00970	0.00740	0.00740			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.14980	0.14980	0.13460	0.13460			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00380	0.00380	0.00340	0.00340			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.15150	0.15150	0.14200	0.14200			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.15950	0.15950	0.14200	0.14200			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00380	0.00380	0.00340	0.00340			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.08380	0.08380	0.08730	0.08730			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.28600	0.28600	0.29620	0.29620			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.06520	0.06520	0.07370	0.07370			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.48810	9.48810	9.51880	9.51880		15.14	474,405.00	50	75.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			531.60900	0.53161	503.232	13.88	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			52.80900	0.05281	55.132	13.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.62680	9.62680	9.65930	9.65930		16.52	240,670.00	25	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			685.01040	0.68501	659.919	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			165.71040	0.16571	173.119	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			678.30950	0.67831	653.317	15.13	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			169.00950	0.16901	176.517	15.13	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			672.00260	0.67200	647.118	15.16	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			172.70260	0.17270	180.318	15.16	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry			8.75130	8.75130	8.83110	8.83110		16.96	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			413.66840	0.41367	342.063	15.93	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			12.56840	0.01257	20.763	15.93	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			404.74740	0.40475	333.661	15.97	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			13.64740	0.01365	22.361	15.97	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			395.89740	0.39590	325.349	16.00	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			14.79740	0.01480	24.049	16.00	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			273.44750	0.27345	213.257	16.48	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			42.34750	0.04235	61.957	16.48	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Call			204.99810	0.20500	153.532	16.80	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.70	Put			73.89810	0.07390	102.232	16.80	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			175.28840	0.17529	128.452	16.96	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			94.18840	0.09419	127.152	16.96	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.75740	8.75740	8.83740	8.83740		16.76	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			374.52370	0.37452	308.047	15.87	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			27.12370	0.02712	40.647	15.87	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			366.33360	0.36633	300.495	15.90	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			28.93360	0.02893	43.095	15.90	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			358.23020	0.35823	293.044	15.93	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			30.83020	0.03083	45.644	15.93	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			222.94320	0.22294	172.325	16.59	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			85.54320	0.08554	114.925	16.59	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry			8.73410	8.73410	8.81370	8.81370		18.29	0.00	8,000	3,000.00
DABK	On	19/10/2012	Any day expiry	8.64	Call			189.34440	0.18934	119.826	19.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABK	On	19/10/2012	Any day expiry	8.64	Put			15.64440	0.01564	25.726	19.64	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Call			180.84990	0.18085	112.349	19.51	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Put			17.14990	0.01715	28.249	19.51	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Call			172.48070	0.17248	105.073	19.39	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Put			18.78070	0.01878	30.973	19.39	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Call			51.84850	0.05185	20.920	19.66	0.00	0	30,000.00
DABK	On	19/10/2012	Any day expiry	8.85	Put			88.14850	0.08815	136.820	19.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.74880	8.74880	8.82860	8.82860		16.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,428.62290	1.42862	1,348.833	24.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.02290	0.00002	0.033	24.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,108.76900	1.10877	1,029.028	21.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.16900	0.00017	0.228	21.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			978.97970	0.97898	899.306	20.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.37970	0.00038	0.506	20.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			183.44550	0.18345	133.238	16.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			74.84550	0.07485	104.438	16.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			62.72280	0.06272	42.560	19.17	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			254.12280	0.25412	313.760	19.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			829.50300	0.82950	749.893	18.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.90300	0.00090	1.093	18.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			581.87980	0.58188	502.651	16.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			3.27980	0.00328	3.851	16.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			337.93670	0.33794	269.781	16.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			19.33670	0.01934	30.981	16.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.78570	8.78570	8.86610	8.86610		16.84	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			285.84510	0.28585	237.125	16.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			139.74510	0.13975	171.425	16.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			156.84430	0.15684	128.337	18.16	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			310.74430	0.31074	362.637	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.85	Call			1,019.20840	1.01921	939.020	15.60	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			3.10840	0.00311	3.320	15.60	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			871.88880	0.87189	792.838	15.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			5.78880	0.00579	7.138	15.20	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			421.40580	0.42141	358.985	15.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			65.30580	0.06531	83.285	15.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,148.12650	1.14813	1,067.884	16.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			2.02650	0.00203	2.184	16.56	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.81960	8.81960	8.90040	8.90040		16.71	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			356.33130	0.35633	307.885	16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			175.93130	0.17593	208.285	16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			223.46080	0.22346	192.806	17.83	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			343.06080	0.34306	393.206	17.83	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			1,059.89280	1.05989	979.436	15.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			9.49280	0.00949	9.836	15.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			915.14080	0.91514	837.435	15.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			14.74080	0.01474	17.835	15.01	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			485.72370	0.48572	426.037	15.65	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			95.32370	0.09532	116.437	15.65	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,186.86660	1.18687	1,106.363	15.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			6.46660	0.00647	6.763	15.93	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.86090	8.86090	8.94250	8.94250		19.05	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			489.02860	0.48903	438.134	16.18	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			166.52860	0.16653	197.234	16.18	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			432.80070	0.43280	386.756	16.55	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			210.30070	0.21030	245.856	16.55	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			297.66560	0.29767	266.662	17.80	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			375.16560	0.37517	425.762	17.80	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			971.70210	0.97170	894.360	15.08	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			29.20210	0.02920	33.460	15.08	0.00	0	6,625.00

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			500.96200	0.50096	449.094	16.11	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			158.46200	0.15846	188.194	16.11	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			494.96720	0.49497	443.584	16.15	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			162.46720	0.16247	192.684	16.15	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,112.28140	1.11228	1,032.530	15.38	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			19.78140	0.01978	21.630	15.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.89380	8.89380	8.97570	8.97570		17.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			356.93060	0.35693	325.359	17.87	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			401.23060	0.40123	451.559	17.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			553.56620	0.55357	503.437	16.28	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			187.86620	0.18787	219.637	16.28	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			547.77760	0.54778	498.111	16.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			192.07760	0.19208	224.311	16.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			492.72200	0.49272	447.651	16.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			237.02200	0.23702	273.851	16.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,156.16230	1.15616	1,077.134	15.53	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			30.46230	0.03046	33.334	15.53	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			1,019.13600	1.01914	941.565	15.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			43.43600	0.04344	47.765	15.21	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			559.40910	0.55941	508.817	16.25	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			183.70910	0.18371	215.017	16.25	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.92660	8.92660	9.00900	9.00900		17.63	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			404.73770	0.40474	373.148	17.97	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			435.73770	0.43574	486.548	17.97	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			400.94890	0.40095	369.721	18.01	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			441.94890	0.44195	493.121	18.01	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			397.20020	0.39720	366.331	18.05	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			448.20020	0.44820	499.731	18.05	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			1,065.82210	1.06582	989.532	15.42	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			56.82210	0.05682	62.932	15.42	0.00	0	7,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/03/2013	Any day expiry	9.02	Call			412.42760	0.41243	380.106	17.89	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			423.42760	0.42343	473.506	17.89	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.96260	8.96260	9.04520	9.04520		17.66	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			459.10220	0.45910	426.649	18.01	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			463.90220	0.46390	514.049	18.01	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			455.25560	0.45526	423.141	18.05	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			470.05560	0.47006	520.541	18.05	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,117.18960	1.11719	1,040.137	15.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			71.98960	0.07199	77.537	15.49	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			470.82280	0.47082	437.379	17.91	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			445.62280	0.44562	494.779	17.91	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			462.97350	0.46297	430.193	17.98	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			457.77350	0.45777	507.593	17.98	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.69760	110.69760	110.69618	110.69618			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,706.18000	4.70618	4,707.600		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			4,696.18000	4.69618	4,697.600		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,686.18000	4.68618	4,687.600		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			9.11460	86.10646	9.18111	85.56554			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			152.65000	0.15265	693.570		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.22564	87.31243	9.29447	86.76378			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			6,332.15000	6.33215	5,783.500		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			6,243.46000	6.24346	5,694.810		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			6,154.90000	6.15490	5,606.250		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			420.26900	420.26900	419.15600	419.15600			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			151,960.00000	15.19600	163,090.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			426.30000	426.30000	425.17000	425.17000			0.00	0	36.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			78,200.00000	7.82000	66,900.000		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			78,300.00000	7.83000	67,000.000		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			78,400.00000	7.84000	67,100.000		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			190.44100	190.44100	190.46800	190.46800			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			193.17300	193.17300	193.20100	193.20100			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			515.62100	515.62100	515.62100	515.62100			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			522.86200	522.86200	522.86200	522.86200			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	17/10/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000				0.00	0	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.02000	94.98000	5.03000	94.97000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.87000	95.13000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.85000	95.15000	4.86000	95.14000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.78000	95.22000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.77000	95.23000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.76000	95.24000	4.78000	95.22000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.83000	95.17000	4.86000	95.14000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			4.94000	95.06000	4.97000	95.03000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.08000	94.92000	5.11000	94.89000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.22000	94.78000	5.26000	94.74000				0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future			5.37000	94.63000	5.52000	94.48000				0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.12940	7.12940	7.23710	7.23710		12.01	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			612.49770	0.61250	508.573	11.88	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			5.39770	0.00540	9.173	11.88	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.17840	7.17840	7.28670	7.28670		13.38	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			485.15870	0.48516	404.094	12.77	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			88.45870	0.08846	115.694	12.77	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			477.63820	0.47764	397.692	12.79	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			90.93820	0.09094	119.292	12.79	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			470.17210	0.47017	391.359	12.81	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			93.47210	0.09347	122.959	12.81	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.20359	105.34819	7.24968	105.00896			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.04	Put			1,554.93000	1.55493	1,215.700		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			1,480.09000	1.48009	1,140.860		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			1,405.32000	1.40532	1,066.090		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.28155	106.82367	7.32954	106.47949			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			2,099.24000	2.09924	1,755.060		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			2,025.82000	2.02582	1,681.640		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,952.47000	1.95247	1,608.290		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.34650	104.20290	7.39615	103.85449			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,533.31000	2.53331	2,184.900		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			2,461.09000	2.46109	2,112.680		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			2,388.93000	2.38893	2,040.520		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.40368	123.08718	5.42431	123.02621		2.30	12,308,718.00	100	14,529.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,057.33000	1.05733	1,114.210	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			12.28000	0.01228	8.190	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,379.59000	2.37959	2,440.550	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.02000	0.00002	0.010	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.42831	124.81104	5.45156	124.74903		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,245.23000	2.24523	2,301.170	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			62.33000	0.06233	56.260	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.44240	119.51926	5.46828	119.45646		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			586.50000	0.58650	612.450	2.08	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
R157	On	02/05/2013	Bond Future	5.34	Put			898.20000	0.89820	861.350	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			597.36000	0.59736	623.640	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			884.72000	0.88472	848.200	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			608.35000	0.60835	634.960	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			871.38000	0.87138	835.190	2.08	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.74005	127.39806	7.80634	126.74599		12.52	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,440.16000	1.44016	1,764.250	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,306.40000	1.30640	978.420	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,516.92000	2.51692	2,969.230	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			639.64000	0.63964	439.880	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,582.51000	6.58251	7,213.490	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			42.95000	0.04295	21.860	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,394.03000	9.39403	10,043.520	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			4.30000	0.00430	1.720	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.82478	123.89247	7.89353	123.23110		13.51	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,069.85000	7.06985	7,543.470	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,718.00000	1.71800	1,530.250	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,095.62000	3.09562	3,390.410	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			4,482.13000	4.48213	4,115.550	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,298.37000	4.29837	4,660.240	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			3,284.05000	3.28405	2,984.550	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,122.35000	6.12235	6,563.210	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			2,130.45000	2.13045	1,909.940	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			848.17000	0.84817	961.650	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,852.48000	9.85248	9,304.590	13.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	7.25	Call			1,388.35000	1.38835	1,554.650	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,781.93000	7.78193	7,286.860	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.90000	125.39118	7.97096	124.72174		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,630.10000	2.63010	2,857.090	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			8,067.46000	8.06746	7,625.010	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,565.72000	2.56572	2,788.720	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			8,203.21000	8.20321	7,756.770	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,597.78000	2.59778	2,822.770	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			8,135.15000	8.13515	7,690.700	12.99	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.09453	123.32723	8.17090	122.63963		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			6,925.02000	6.92502	7,283.200	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			7,022.82000	7.02282	6,693.400	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			9,851.15000	9.85115	10,287.460	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,814.09000	4.81409	4,562.800	14.28	0.00	0	10.00
R186	On	07/11/2013	Bond Future	8.14	Call			6,833.47000	6.83347	7,188.820	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			7,111.01000	7.11101	6,778.760	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			6,879.43000	6.87943	7,236.200	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			7,067.05000	7.06705	6,736.220	13.82	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.37245	213.37245	213.37772	213.37772			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			5,612.28000	5.61228	5,617.550		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			5,622.28000	5.62228	5,627.550		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,632.28000	5.63228	5,637.550		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			279.77113	279.77113	279.28070	279.28070			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,290.70000	12.29070	12,781.130		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			12,280.70000	12.28070	12,771.130		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			12,270.70000	12.27070	12,761.130		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			4.87506	111.01531	4.88991	110.98423		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			481.28000	0.48128	506.990		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			21.97000	0.02197	16.600		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.81666	108.16192	4.83393	108.13024		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			495.40000	0.49540	513.930		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			227.98000	0.22798	214.830		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.74592	109.47034	4.76586	109.43823		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			46.71000	0.04671	49.740		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,224.06000	1.22406	1,194.980		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			48.57000	0.04857	51.710		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,209.59000	1.20959	1,180.620		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			50.50000	0.05050	53.740		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,195.18000	1.19518	1,166.310		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.95269	205.95269	205.95013	205.95013			0.00	0	50,731.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	191.99	Call			13,960.13000	13.96013	13,962.690		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			13,950.13000	13.95013	13,952.690		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			13,940.13000	13.94013	13,942.690		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.90830	110.93500	5.95434	110.73200		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,943.68000	3.94368	4,146.600		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.12000	0.00012	0.040		0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.95823	112.48868	6.00760	112.28265		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			398.63000	0.39863	447.530		0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			2,369.30000	2.36930	2,212.170		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,367.36000	1.36736	1,481.640		0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			941.52000	0.94152	849.770		0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,937.03000	2.93703	3,104.190		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			298.96000	0.29896	260.090		0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,949.04000	3.94904	4,133.560		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			145.70000	0.14570	124.190		0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.99909	109.69295	6.05156	109.48441		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,154.12000	1.15412	1,244.640		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,757.83000	1.75783	1,639.810		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,171.90000	1.17190	1,263.350		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,735.65000	1.73565	1,618.560		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,136.50000	1.13650	1,226.110		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,780.19000	1.78019	1,661.260		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			6.22448	111.93111	6.25028	111.79449		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,985.75000	4.98575	5,122.280	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.17000	0.00017	0.080	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.28042	109.46838	6.30774	109.32969		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,043.98000	5.04398	5,165.780	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			199.35000	0.19935	182.460	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.33129	110.79258	6.36001	110.65222		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,855.88000	1.85588	1,919.250	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,198.42000	2.19842	2,121.430	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,880.01000	1.88001	1,943.920	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,173.54000	2.17354	2,097.090	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,904.33000	1.90433	1,968.780	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,148.88000	2.14888	2,072.970	6.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.01817	105.14550	5.03844	105.12185		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			97.41000	0.09741	107.630	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			83.92000	0.08392	70.490	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.94292	102.85303	4.96948	102.82892		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			147.67000	0.14767	155.860	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			338.11000	0.33811	322.190	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.83728	104.09721	4.87304	104.07276		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			33.40000	0.03340	35.410	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,055.83000	1.05583	1,033.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			34.05000	0.03405	36.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,049.53000	1.04953	1,027.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			34.70000	0.03470	36.780	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.41	Put			1,043.23000	1.04323	1,020.860	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			6.56587	106.10358	6.59676	105.92477		7.19	0.00	0	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,498.79000	5.49879	5,677.410	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.35000	0.00035	0.160	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.63015	103.95003	6.66261	103.76861		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,641.57000	5.64157	5,799.850	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			253.35000	0.25335	230.210	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.69049	105.20752	6.72441	105.02380		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,658.19000	1.65819	1,728.320	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,211.14000	3.21114	3,097.550	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,680.43000	1.68043	1,751.210	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,178.29000	3.17829	3,065.350	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,702.86000	1.70286	1,774.300	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,145.67000	3.14567	3,033.390	7.56	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/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			6.74636	100.70014	6.78228	100.47292		8.88	0.00	0	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			861.63000	0.86163	967.030	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			686.72000	0.68672	564.900	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,417.93000	4.41793	4,641.080	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			9.42000	0.00942	5.350	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,595.15000	5.59515	5,821.540	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1.62000	0.00162	0.790	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.81199	102.11048	6.84952	101.87997		8.73	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			347.34000	0.34734	376.700	8.43	0.00	0	12,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	6.00	Put			5,730.88000	5.73088	5,529.730	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,898.30000	5.89830	6,092.840	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			388.97000	0.38897	353.000	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,299.77000	11.29977	11,527.000	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			22.63000	0.02263	19.350	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.86971	99.95273	6.90870	99.71939		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,931.88000	1.93188	2,024.230	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,553.76000	3.55376	3,412.770	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,956.99000	1.95699	2,050.160	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,517.92000	3.51792	3,377.750	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,982.29000	1.98229	2,076.280	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,482.33000	3.48233	3,342.980	9.01	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.51467	77.80765	8.58086	77.26492		18.12	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,454.24000	3.45424	3,913.450	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			229.12000	0.22912	145.600	18.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.59751	78.89732	8.66572	78.34696		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,749.03000	2.74903	3,021.350	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			3,036.46000	3.03646	2,758.420	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,597.88000	3.59788	3,917.850	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,297.59000	2.29759	2,067.200	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,697.45000	4.69745	5,067.410	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,634.80000	1.63480	1,454.400	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.66947	76.71015	8.73948	76.15306		19.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	8.01	Call			2,116.06000	2.11606	2,289.460	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			8,250.20000	8.25020	7,866.510	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,065.47000	2.06547	2,235.830	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,378.52000	8.37852	7,991.790	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,090.57000	2.09057	2,262.440	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			8,314.09000	8.31409	7,928.870	19.47	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.91729	158.91729	158.91688	158.91688			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,926.88000	13.92688	13,927.290		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			13,916.88000	13.91688	13,917.290		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			13,906.88000	13.90688	13,907.290		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.54715	123.54715	123.45058	123.45058			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,460.58000	1.46058	1,557.150		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			1,450.58000	1.45058	1,547.150		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			1,440.58000	1.44058	1,537.150		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.97192	127.97192	127.97296	127.97296			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,982.96000	5.98296	5,981.920		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			5,972.96000	5.97296	5,971.920		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			5,962.96000	5.96296	5,961.920		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			8.32563	88.93100	8.38686	88.41510		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			40.31000	0.04031	53.250	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,632.04000	5.63204	5,129.080	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,651.60000	3.65160	4,093.590	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			205.58000	0.20558	131.670	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.41413	90.17655	8.47737	89.65326		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,192.85000	5.19285	5,541.380	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,811.67000	1.81167	1,636.910	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.48797	87.73303	8.55293	87.20341		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,129.42000	2.12942	2,292.610	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			8,212.04000	8.21204	7,845.610	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,155.55000	2.15555	2,320.200	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			8,148.60000	8.14860	7,783.630	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,181.89000	2.18189	2,348.010	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			8,085.49000	8.08549	7,721.990	17.10	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/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			8.54458	79.49761	8.60574	78.96975			0.00	0	1,714.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			5,598.90000	5.59890	5,071.040		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			5,502.71000	5.50271	4,974.850		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			5,406.70000	5.40670	4,878.840		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.39890	1.39890	1.41020	1.41020			17.10	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			810.08320	0.08101	721.651	16.00	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			108.08320	0.01081	132.651	16.00	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.40650	1.40650	1.41840	1.41840			17.00	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Call			1,417.67780	0.14177	1,318.131	15.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Put			133.67780	0.01337	153.131	15.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Call			1,338.47340	0.13385	1,241.989	15.87	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			154.47340	0.01545	176.989	15.87	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,261.52000	0.12615	1,168.330	15.92	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			177.52000	0.01775	203.330	15.92	0.00	0	0.00

Total for Derivatives : **257,552,397.40** **34,403** **1,547,800.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	11.82320	100.19948	11.79419			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.23737	111.91291	22.18372			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.10774	100.28788	9.08538			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.54249	107.66087	9.51981		19,809,600,080,000.00	184,000,000	45,000,000.00	
AB06	On	27/03/2015	Spot Bond			103.39172	20.31104	103.39172	20.26433			0.00	0	16,510,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			104.36845	37.93337	104.36845	37.84547			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.08771	101.36321	10.06297			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.16983	113.91613	15.13272			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	57.86540	100.27783	57.72332			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			211.62296	53.01904	211.62296	52.86147			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			129.44081	22.96721	129.44081	22.90157			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			262.36064	3.87225	262.36064	3.85456			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.83787	100.84946	21.78457			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	39.72622	100.44837	39.62854		200,896,740,000.00	0.00	2,000,000	500,000.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.32727	100.42180	12.29696			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	7.94545	100.43468	7.92592			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.50308	100.45423	7.48463			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.56630	100.46712	7.54769			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	21.94243	111.10270	21.88894			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.30036	103.51808	21.24656			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	26.99757	105.34380	26.93453			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			101.94970	27.66843	101.94970	27.59949			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	21.67790	101.07971	21.62429			0.00	0	1,566,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			99.99989	11.03907	99.99989	11.01232			0.00	0	0.00
ABL14	On	09/10/2015	Spot Bond			100.00000	9.53050	100.00000	9.45896			0.00	0	2,000,000.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.38262	100.00000	2.36474			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			103.66357	78.66739	103.66357	78.50180			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	52.99825	107.24687	52.87269			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	58.60836	102.43496	58.46170			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	94.27694	100.00000	94.04125			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	95.30435	100.00000	95.13889			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	89.49621	100.85053	89.07094			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	53.08484	211.08307	52.92728			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	34.32050	133.30786	34.22179			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	16.77666	119.08892	16.73167			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.23565	109.87287	7.21741			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.42460	118.65286	19.37549			0.00	0	1,250,000.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	14.73013	99.88052	14.69448			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	10.88900	100.32050	10.86254			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.38521	100.26386	10.35971			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.25175	100.35503	13.20979			0.00	0	211,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLSI1	On	29/06/2019	Spot Bond			104.30633	5.98385	104.30633	5.96951			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	20.88712	100.00000	20.77598			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.70402	158.84518	2.69507			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.52767	152.12037	11.49089			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	3.95673	164.13952	3.94339			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	93.24397	141.35498	92.99835			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.59469	161.61787	2.58600			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	53.02742	211.55410	52.86985			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	53.01784	211.63281	52.86027			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.15234	69.59203	6.14346			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.15234	69.59203	6.14346			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	90.56130	100.66669	90.33856			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.25283	84.61000	10.23562			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.57946	93.01000	15.55142			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.80861	100.38164	10.78205			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.79232	95.94000	13.76693			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.86934	100.00000	25.82026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			94.42000	12.92355	94.42000	12.89977			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.09101	95.33000	12.06854			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.76004	89.17000	25.71434			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.84080	92.44000	23.79725			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.86827	100.10161	8.84056			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.72131	99.93416	8.69409			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.34944	90.18000	23.30755			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.42835	122.92857	19.39192			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.32981	111.67000	17.30876			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.73890	97.51000	19.70141			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.38683	95.63000	19.35053			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.70544	97.02000	18.67004			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.27595	100.23447	9.24661			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.11289	119.76186	18.06600			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	65.84277	94.20000	65.72315			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.62390	99.90991	9.08211			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	16.99164	94.15000	16.96018			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.83408	94.84000	15.80461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			99.13676	2.49143	99.13676	2.47986			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.91575	143.60519	1.91007			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.51793	186.40405	2.49997			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.59611	100.00000	12.57201			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.32077	111.64771	10.29551			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.78017	108.15845	21.72905			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.14292	102.54996	11.11774			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.05559	94.96915	10.03403			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.08991	108.39757	14.05624			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.09394	122.68013	29.01497			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.77585	4.00000	119.75039			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.83302	266.98405	3.81530			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.68991	120.37770	4.67742			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.05515	121.95151	3.04694			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	66.04509	99.40204	65.88595			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	86.76078	100.37243	86.55695			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	58.50396	100.40649	58.36015			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.14150	100.00000	19.09513			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	61.93686	100.91878	61.78392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On	20/04/2013	Spot Bond			99.79614	66.43248	99.79614	66.27184			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	61.93686	100.91878	61.78392			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	64.72342	101.24381	64.56488			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	70.31166	107.32702	70.14769			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	20.59884	108.29483	20.54966			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.18565	101.29798	19.13864			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.43842	101.33324	19.39077			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.01565	101.83296	22.95897			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	81.35602	100.00000	81.35601			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	58.28132	100.38145	58.13810			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.37804	58.25095	100.37804	58.10781			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	18.93277	101.26271	18.88639			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.67862	53.29666	7.66966			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	99.00343	100.00000	98.74221			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	99.00343	100.00000	98.74221			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	42.81590	100.96976	42.71127			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	39.57899	100.25039	39.48289			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.72909	100.00000	15.69925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	98.77147	100.00000	98.51017			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.20771	100.00000	13.18265			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.20771	100.00000	13.18265			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	58.65576	100.42346	58.51156			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.61503	100.44432	16.57418			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.41503	100.49129	17.37219			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.25823	100.42335	16.21826			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.49933	100.43752	16.45875			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.60539	100.44375	16.56456			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	10.94292	101.50954	10.91853			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	10.94292	101.50954	10.91853			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	10.99968	101.51908	10.97517			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	12.99706	100.41204	12.96511			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	10.99968	101.51908	10.97517			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	10.88614	101.49999	10.86188			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	31.95327	78.26156	31.90284			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.73991	100.40403	20.68893			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	86.81615	100.37805	86.61265			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.39793	39.97024	100.39793	39.87199			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.73161	100.28977	12.70035			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	39.97024	100.39793	39.87199			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	86.81615	100.37805	86.61265			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.25484	100.42907	8.23454			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.24879	100.44304	8.22850			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.26035	100.44869	8.24003			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.04736	100.43737	8.02757			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	39.61983	100.36953	39.52249			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.47223	100.41205	8.45141			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	81.45889	99.88150	81.28081			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.34566	99.98291	55.21160			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	81.45889	99.88150	81.28081			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.06520	108.24656	10.03874			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	39.72494	100.37811	39.62732			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	41.58508	104.10799	41.49047			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.81457	101.33364	44.70472			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.13643	101.54682	7.11890			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			102.38458	7.08390	102.38458	7.06637			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.86454	100.00000	7.84962			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	43.63349	101.42788	43.52644			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.42255	100.00000	4.41277			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.20994	100.00000	4.20051			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.17260	71.11496	12.15470			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.32580	132.65083	2.31928			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.41563	132.65812	2.40885			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.81957	100.42332	7.80035			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.05319	100.93790	29.97977			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.05319	100.93790	29.97977			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	43.63349	101.42788	43.52644			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.62378	100.82870	29.55148			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.34161	100.40912	28.27194			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	28.29194	100.40572	28.22240			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.58898	101.67963	7.57012			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.45294	100.74141	11.42470			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.57842	101.67956	7.55958			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			102.34980	10.65945	102.34980	10.63553			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	86.98128	100.42347	86.77732			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.70822	102.41855	10.68419			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	20.77485	100.57096	20.72371			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.30768	100.76241	10.28227			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	9.70060	100.26297	9.67678			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.83736	100.42504	7.81809			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	47.40562	101.60514	47.28785			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	39.69914	100.61305	39.61924			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.58803	100.35023	39.50854			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.65205	100.41612	9.63266			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.51459	101.07263	43.40816			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	19.97544	100.37072	19.93532			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	19.82270	100.36105	19.78290			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.11918	100.37982	20.07877			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.63156	100.41498	9.61221			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.27275	100.39511	9.25412			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.00240	100.37243	19.96222			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015			100.37868	20.10122	100.37868	20.06084			0.00	0	0.00
ACL161	On	20/03/2022			100.58046	10.68189	100.58046	10.66485			0.00	0	0.00
ACL162	On	20/09/2015			100.38479	16.00862	100.38479	15.97646			0.00	0	0.00
ACL163	On	20/03/2015			100.37527	20.04731	100.37527	20.00705			0.00	0	0.00
ACL164	On	20/06/2014			100.52552	30.03727	100.52552	29.96336			0.00	0	0.00
ACL165	On	20/06/2017			100.96473	19.67196	100.96473	19.62336			0.00	0	0.00
ACL166	On	20/03/2014			100.34943	39.49711	100.34943	39.40008			0.00	0	0.00
ACL167	On	20/06/2019			109.48099	9.60172	109.48099	9.58541			0.00	0	0.00
ACL168	On	20/06/2017			100.41322	9.00457	100.41322	8.98243			0.00	0	0.00
ACL169	On	20/06/2017			103.04527	3.51750	103.04527	3.51146			0.00	0	0.00
ACL170	On	20/03/2015			100.37811	20.32089	100.37811	20.27095			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	94.16238	100.00000	93.93158			0.00	0	0.00
ACL172	On	20/06/2015			100.37910	15.50573	100.37910	15.46763			0.00	0	0.00
ACL173	On	20/06/2017			100.39881	8.93252	100.39881	8.91056			0.00	0	0.00
ACL174	On	20/06/2019			100.41280	8.01666	100.41280	7.99695			0.00	0	0.00
ACL175	On	20/06/2019			100.38479	7.48539	100.38479	7.46699			0.00	0	0.00
ACL176	On	30/11/2012			100.00000	94.20946	100.00000	93.97856			0.00	0	0.00
ACL177	On	20/09/2013			100.37751	58.13865	100.37751	57.95454			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.41000	29.90698	100.41000	29.81226			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	93.82832	100.00000	93.59835			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.57063	100.39600	17.51498			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.03223	100.42679	10.99728			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.41334	100.39881	10.38036			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.51302	100.41560	9.48289			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.61141	100.40776	10.57780			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.08302	101.11287	9.05408			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	3.96508	100.39293	3.95253			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12396	100.41672	0.12356			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12391	100.42399	0.12351			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	50.32931	100.31940	50.10248			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	50.32839	100.32262	50.10157			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	8.99756	100.00000	8.94245			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	5.99837	100.00000	5.96163			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03027	100.00000	100.00000			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03027	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	90.14828	103.90964	89.92748			0.00	0	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			103.89068	90.12468	103.89068	89.90396			0.00	0	0.00
ADB03S	On	09/04/2013			102.86773	70.56087	102.86773	70.42719			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.61721	100.00000	2.61087			0.00	0	0.00
AHF1A1	On	21/11/2014			100.89131	21.64257	100.89131	21.58973			0.00	0	0.00
AHF1B1	On	21/11/2014			100.99451	22.35728	100.99451	22.30264			0.00	0	0.00
AHF1C1	On	21/11/2014			101.06323	22.83331	101.06323	22.77747			0.00	0	0.00
AHF2A1	On	18/10/2015			100.00000	17.68890	100.00000	100.00000		291,200,000,000,000.00	912,000,000	2,184,000,000.00	
AHF2B1	On	18/10/2015			100.00000	18.69080	100.00000	100.00000		7,040,000,000,000.00	70,400,000	70,400,000.00	
AHF2C1	On	18/10/2015			100.00000	20.02665	100.00000	100.00000		3,680,000,000,000.00	36,800,000	36,800,000.00	
AIR01	On	15/03/2019			104.59347	9.29665	104.59347	9.27507			0.00	0	5,400,000.00
AIR02	On	30/04/2023			122.89930	14.91197	122.89930	14.87299			0.00	0	2,080,000.00
AIR02U	On	05/10/2014			100.00000	29.48333	100.00000	29.41191			0.00	0	0.00
AIR03	On	09/03/2016			113.22249	14.91155	113.22249	14.87463			0.00	0	19,150,000.00
AIR03U	On	26/10/2014			100.00000	24.49612	100.00000	24.43678			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	11.41172	100.00000	11.38646			0.00	0	0.00
AIRL01	On	30/04/2028			151.06546	5.36285	151.06546	5.34583			0.00	0	0.00
AIRL02	On	18/02/2014			125.57279	31.28314	125.57279	31.20040			0.00	0	0.00
ANG01	On	14/01/2013			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On	11/10/2013	Spot Bond			100.00000	37.27001	100.00000	36.99026			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.30814	100.26923	10.28311			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	9.92239	108.77896	9.89874			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.42825	99.90066	19.36764			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.40474	99.89602	9.37541			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.17685	100.00000	38.05766			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.18783	112.73330	17.14566			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.36032	100.19041	9.33760			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	59.10890	100.45105	58.96354		99,446,539,500.00	990,000	990,000	330,000.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.22996	102.32887	52.11087			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.50034	100.17231	27.43362			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.60386	103.90134	26.54277			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.82495	108.14051	10.79927			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	44.43052	101.25961	44.32167			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.07965	104.66313	17.03655			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	58.55011	100.27024	58.40793			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.34653	102.35861	19.29867			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.33795	102.28416	19.29014			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.27011	13.55872	100.27011	13.52579			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			102.23278	16.48028	102.23278	16.43956			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			103.79822	12.63433	103.79822	12.60268			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	15.66413	100.27685	15.62609			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	15.66413	100.27685	15.62609			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	15.66411	100.27691	15.62608			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.29832	101.50925	16.25830			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.11789	102.45999	17.07551			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.34653	102.35861	19.29867			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.75762	102.86494	14.72095			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.35446	102.39307	11.32637			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.25784	100.26206	13.22565			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.06558	100.25556	12.03629			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.06558	100.25556	12.03629			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.30560	100.24109	29.23445			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	84.84465	100.18420	84.65241			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.99285	100.00000	17.94926			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.20098	100.92479	14.15629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond			100.32752	14.99256	100.32752	14.94561			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	12.90272	99.23300	12.86270			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.69024	99.11456	1.68500			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.87896	100.00000	1.87061			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	48.10334	100.18154	47.88917			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.14578	100.00000	6.11583			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	19.94593	104.64060	19.89562			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.26953	103.89800	17.22624			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.38795	102.66503	16.34730			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	15.61743	100.33517	15.56854			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.44300	100.00000	5.43270			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.57146	100.00000	19.52405			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.81223	100.00000	17.76908			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.99521	100.00000	10.96857			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.99521	100.00000	10.96857			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.29373	100.00000	13.26152			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.51878	100.00000	11.49089			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.44416	77.70109	100.44416	77.36931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.27701	30.21754	100.27701	30.14335			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.28373	18.81187	100.28373	18.76567			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			165.86185	2.58939	165.86185	2.58090			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			134.98268	8.11588	134.98268	8.09691			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.28212	135.23863	9.26039			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.25801	98.54987	8.23985		19,709,974,000,000.00	200,000,000	200,000,000.00	
BD310A	On	08/05/2014	Spot Bond			101.43384	32.14599	101.43384	32.06712			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	56.97647	100.16538	56.83823			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	43.19433	101.00289	43.08876			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	42.77638	100.89815	42.67191			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	56.71645	102.94694	56.57544			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	44.35230	101.21182	44.24370			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	84.88087	100.25001	84.68844			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	7.79963	100.66600	7.78041			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	28.04774	100.38899	27.97880			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	25.74039	100.00000	25.66002			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	61.19301	100.00000	61.05832			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	10.28987	101.42461	10.26463			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	10.33499	101.43555	10.30963			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	10.47028	101.46836	10.44459			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.92072	101.57774	10.89390			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	11.37033	101.68711	11.34237			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	12.62483	101.99310	12.59371			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
BG32A1	On	30/10/2016			101.25226	9.96969	101.25226	9.94526			0.00	0	0.00
BG32A2	On	30/10/2016			101.32200	10.37235	101.32200	10.34693			0.00	0	0.00
BG32A3	On	30/10/2016			101.35188	10.54480	101.35188	10.51894			0.00	0	0.00
BG32A4	On	30/10/2016			101.36184	10.60226	101.36184	10.57626			0.00	0	0.00
BG32B	On	30/10/2016			101.48134	11.29121	101.48134	11.26350			0.00	0	0.00
BG32C	On	30/10/2016			101.64062	12.20798	101.64062	12.17796			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.74064	100.00000	2.73401			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.74064	100.00000	2.73401			0.00	0	0.00
BG42A1	On	15/03/2017			100.41538	9.00471	100.41538	8.98258			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.45116	9.58200	100.45116	9.55843			0.00	0	0.00
BG42A3	On	15/03/2017			100.46091	9.73937	100.46091	9.71543			0.00	0	0.00
BG42A4	On	15/03/2017			105.04449	11.28922	105.04449	11.26292			0.00	0	2,066,000.00
BG42B	On	15/03/2017			100.49015	10.21136	100.49015	10.18624			0.00	0	0.00
BG42C	On	15/06/2017			100.54199	10.25181	100.54199	10.22657			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.44759	100.00000	2.44159			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.44759	100.00000	2.44159			0.00	0	0.00
BID01	On	06/08/2014			109.02542	30.08009	109.02542	30.00904			0.00	0	12,900,000.00
BIDC14	On	26/10/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BIDC21	On	17/10/2012			99.90382	66.68806	99.90382	66.68805			0.00	0	0.00
BIDC23	On	26/10/2012			99.78943	98.12217	99.78943	97.85965			0.00	0	0.00
BIDC24	On	27/11/2012			99.33557	90.40452	99.33557	90.18264			0.00	0	0.00
BIDC25	On	25/01/2013			98.45450	79.09242	98.45450	78.92405			0.00	0	0.00
BIDC26	On	02/08/2013			95.58562	59.00942	95.58562	58.90107			0.00	0	0.00
BIDC27	On	05/02/2013			100.00000	77.00422	100.00000	100.00000		75,700,000,000,000.00	757,000,000	757,000,000.00	
BLG1A4	On	21/11/2015			100.78103	12.32143	100.78103	12.29137			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.29810	100.00000	7.28042			0.00	0	0.00
BLG1A6	On	21/11/2032			100.94045	7.63938	100.94045	7.62072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.34257	100.78378	12.31245			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.69129	100.82929	12.66031			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.32477	100.91196	13.29222			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	15.95664	101.25521	15.91755			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.85096	101.82396	14.81440			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	58.98138	100.43475	58.83636			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	56.87000	100.66283	56.73141			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	90.69385	102.16271	90.47116			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	39.83812	100.41213	39.71193			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.48339	100.00000	8.46284			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	98.35745	101.68827	98.09441			80,740,486,380.00	794,000	397,000.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.37410	117.90266	30.29770			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.40502	125.14109	19.35384			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.52660	102.03851	14.49077			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.52464	101.32226	31.44737			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	17.99704	111.35530	17.95380			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.47193	105.54647	12.44277			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.87441	101.86680	13.84024			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			106.76252	13.41151	106.76252	13.38038			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	16.86154	100.85304	16.80851			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.33785	107.65219	14.30433			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.41584	101.28817	0.41399			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	19.75275	101.82280	19.67751			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	13.96868	122.47945	13.93226			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.61514	118.42047	13.58059			236,840,940,000.00	2,000,000	2,709,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.38466	117.20315	10.35823			15,002,003,200,000.00	128,000,000	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.55033	100.88420	13.51689			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.62749	104.14474	16.60014			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	95.01972	101.65048	94.77796			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	34.56232	102.86721	34.47645			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	23.00591	103.30382	22.94853			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	94.89799	101.25944	94.65369			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	19.91267	100.80383	19.84939			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	86.65719	100.33426	86.45414			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	87.65806	100.61895	87.45170			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.30080	100.74860	32.22115			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108 On	20/06/2013	Spot Bond			100.40933	58.52925	100.40933	58.38538			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	58.52925	100.40933	58.38538			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	58.52925	100.40933	58.38538			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	61.91093	100.91360	61.75807			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	58.55455	100.41216	58.41062			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	58.30155	100.38376	58.15827			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	58.09912	100.36102	57.95637			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	62.47919	100.95747	62.32654			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.65390	101.78237	22.59815			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	57.03067	100.19516	56.89227			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.51317	101.76269	22.45777			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	58.30157	100.38372	58.15828			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	58.12444	100.36383	57.98161			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.25668	101.86667	23.19940			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135 On	22/08/2013	Spot Bond			100.97002	62.60060	100.97002	62.44763			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	62.42853	100.92517	62.27604			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	62.37565	101.01305	62.22150			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	58.60515	100.41784	58.46108			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	58.42806	100.39797	58.28445			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	58.47868	100.40359	58.33493			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	54.42634	104.39421	54.30018			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	70.84869	101.82300	70.62421			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	52.56906	102.79173	52.44875			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	64.07198	101.32621	63.91492			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	92.30555	100.86778	92.07471			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.54596	100.52565	41.44372			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	40.89673	101.34356	40.79537			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	40.89673	101.34356	40.79537			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	81.53920	99.85161	66.60465			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.16004	101.22270	23.10332			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.98155	100.00000	16.93996			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.79507	100.00000	16.75394			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.19701	100.42338	13.16456			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.28847	100.00000	37.19813			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	92.22038	100.00000	91.99155			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	84.69850	100.50974	84.50607			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	84.79825	100.82702	84.60507			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	84.74667	100.54079	84.55408			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	84.75320	100.49424	84.56066			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	38.97670	100.00000	38.88227			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.64708	100.39213	12.61600			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66778	100.00000	66.66777			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66778	100.00000	66.66777			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.22841	100.60029	13.19584			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On	01/07/2021	Spot Bond			102.77141	12.67111	102.77141	12.64259			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.22841	100.60029	13.19584			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.27540	100.01323	10.25051			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.29782	100.90290	34.21314			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	35.81219	100.91909	35.72376			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.60377	106.57524	6.58845			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.41298	99.04734	14.37837			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.15489	106.47706	3.14721			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.03584	100.91984	13.00645			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	35.79353	101.01820	35.70507			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.22841	100.60029	13.19584			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.22841	100.60029	13.19584			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.58397	106.09892	3.57518			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.65975	106.04227	6.64343			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.45140	100.61212	13.41827			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	86.14390	100.32240	85.94348			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	86.84331	100.39517	86.63924			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	59.12621	100.47626	58.98078			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On	20/12/2013			100.57686	42.18290	100.57686	42.07905			0.00	0	0.00
CLN213	On	12/10/2014			99.98364	26.37991	99.98364	26.31601			0.00	0	0.00
CLN214	On	12/10/2014			99.98339	26.45235	99.98339	26.38827			0.00	0	0.00
CLN215	On	17/10/2016			103.62392	11.52785	103.62392	11.50144			0.00	0	0.00
CLN216	On	11/10/2014			99.99988	26.64010	99.99988	26.57557			0.00	0	0.00
CLN217	On	11/10/2014			99.99989	26.55952	99.99989	26.49518			0.00	0	0.00
CLN219	On	20/10/2016			99.79173	9.55324	99.79173	9.53013			0.00	0	0.00
CLN220	On	20/10/2016			99.80002	9.55198	99.80002	9.52888			0.00	0	0.00
CLN221	On	20/10/2016			103.81175	11.53447	103.81175	11.50814			0.00	0	0.00
CLN222	On	20/10/2016			103.81175	11.53447	103.81175	11.50814			0.00	0	0.00
CLN223	On	15/06/2014			104.34821	34.16814	104.34821	34.08121			0.00	0	0.00
CLN224	On	15/06/2014			107.51178	34.72987	107.51178	34.63914			0.00	0	0.00
CLN225	On	09/12/2016			107.00303	13.69556	107.00303	13.66353			0.00	0	0.00
CLN226	On	20/12/2016			100.43472	10.19899	100.43472	10.17392			0.00	0	0.00
CLN227	On	20/12/2016			100.48341	11.09074	100.48341	11.06347			0.00	0	0.00
CLN228	On	14/06/2013			100.44030	58.76928	100.44030	58.62478			0.00	0	0.00
CLN229	On	14/06/2013			100.44323	58.78964	100.44323	58.64508			0.00	0	0.00
CLN230	On	17/01/2015			99.90043	19.47488	99.90043	19.42775			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On	17/01/2015			99.90043	19.47488	99.90043	19.42775			0.00	0	0.00
CLN232	On	20/06/2014			100.94701	37.65230	100.94701	37.57629			0.00	0	0.00
CLN233	On	02/02/2013			101.15359	97.73276	101.15359	97.47476			0.00	0	0.00
CLN234	On	19/04/2013			99.83657	81.68170	99.83657	66.86014			0.00	0	0.00
CLN235	On	19/04/2013			99.83657	81.68170	99.83657	66.86014			0.00	0	0.00
CLN236	On	15/06/2016			100.64882	14.70599	100.64882	14.67638			0.00	0	0.00
CLN237	On	14/02/2017			101.05242	10.03524	101.05242	10.01070			0.00	0	0.00
CLN238	On	15/02/2013			100.93369	94.48426	100.93369	94.24359			0.00	0	0.00
CLN239	On	20/03/2017			100.44136	10.10807	100.44136	10.08776			0.00	0	0.00
CLN240	On	24/02/2015			100.86994	21.61891	100.86994	21.56613			0.00	0	0.00
CLN241	On	24/02/2017			100.93114	10.30960	100.93114	10.28441			0.00	0	0.00
CLN242	On	24/02/2019			101.19905	10.96694	101.19905	10.94255			0.00	0	0.00
CLN243	On	24/02/2019			101.19905	10.96694	101.19905	10.94255			0.00	0	0.00
CLN244	On	25/02/2015			100.81644	21.58176	100.81644	21.52910			0.00	0	0.00
CLN245	On	25/02/2015			100.81889	21.60073	100.81889	21.54803			0.00	0	0.00
CLN246	On	24/02/2017			100.84952	15.04792	100.84952	15.01119			0.00	0	0.00
CLN247	On	24/02/2017			101.47693	14.87948	101.47693	14.84296			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	20.46333	100.47537	20.41299			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249 On	24/02/2017	Spot Bond			101.44712	14.63022	101.44712	14.59432			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	19.98193	100.26649	19.93287			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	19.98193	100.26649	19.93287			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	19.98193	100.26649	19.93287			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	19.98193	100.26649	19.93287			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	19.98193	100.26649	19.93287			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.14443	100.27379	20.09496			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.45219	100.28582	9.42897			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.45219	100.28582	9.42897			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.45219	100.28582	9.42897			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.45219	100.28582	9.42897			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.45219	100.28582	9.42897			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.50348	100.28785	9.48015			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	9.89049	106.98684	9.86710			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	29.83885	100.51194	29.76544			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	29.88458	100.89505	29.81160			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	80.23747	100.15533	80.00925			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	39.82087	100.39498	39.72299			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267 On	16/03/2014	Spot Bond			100.39498	39.82087	100.39498	39.72299			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.42346	101.37065	9.39369			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.60595	100.49989	10.57986			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.06971	101.35958	14.03521			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.17362	100.58462	12.14365			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.82775	100.39320	8.80604			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.77535	100.39040	8.75379			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.82649	100.40357	8.80479		401,614,280,000.00	4,000,000	2,000,000.00	
CLN275 On	22/05/2017	Spot Bond			100.91562	8.49247	100.91562	8.46575			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	9.85611	101.06552	9.82505			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	9.83387	100.99983	9.80290			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.80554	100.40244	8.78389			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.52590	100.54373	18.48030			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	10.69062	100.65226	10.65669			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	16.94154	100.36006	16.88790			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.52142	100.24531	16.46917			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.22435	100.37919	17.16980			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.40344	100.44355	11.36730			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On	20/06/2017			100.44355	11.40344	100.44355	11.36730			0.00	0	0.00
CLN286	On	20/06/2017			100.44355	11.40344	100.44355	11.36730			0.00	0	0.00
CLN287	On	20/06/2017			100.44355	11.40344	100.44355	11.36730			0.00	0	0.00
CLN288	On	10/08/2017			101.18342	11.46603	101.18342	11.41512			0.00	0	0.00
CLN289	On	30/08/2017			100.81012	2.10724	100.81012	2.09791			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	1.86283	100.17296	1.85385			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	1.86283	100.17296	1.85385			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	1.86296	100.17084	1.85398			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	1.84918	100.14936	1.84066			0.00	0	0.00
CLN294	On	26/06/2017			100.14949	1.85689	100.14949	1.84783			0.00	0	0.00
CLN295	On	30/06/2017			100.15029	1.85059	100.15029	1.84198			0.00	0	0.00
CLN296	On	20/12/2017			100.00000	1.18486	100.00000	1.17761			0.00	0	0.00
CLN297	On	30/06/2017			100.00000	1.75301	100.00000	1.74355			0.00	0	0.00
CLN298	On	30/06/2017			100.00000	1.75326	100.00000	100.00000		5,000,000,000,000.00	50,000,000	50,000,000.00	
CLN39	On	07/02/2016			100.00000	19.78898	100.00000	19.74542			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.78898	100.00000	19.74542			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.67995	34.94295	0.67935			0.00	0	0.00
CLN44	On	31/03/2013			154.47129	60.04448	154.47129	59.89447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.53703	89.32910	100.53703	89.11232			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	89.31858	100.53241	89.10183			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	112.19574	100.00000	111.96189			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	91.69966	154.29358	91.46119			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	89.30806	100.52779	89.09134			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	64.07981	152.83040	63.91065			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	65.54448	101.20452	65.38399			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	65.54448	101.20452	65.38399			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.62717	156.76383	4.61057			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	73.20535	94.77223	73.05035			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	72.66522	97.02201	72.50834			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	89.31858	100.53241	89.10183			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	89.31858	100.53241	89.10183			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.43663	100.00000	14.40127			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	69.66107	101.10498	74.21088			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.75632	120.49629	6.73884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00017	134.98268	0.00017			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00020	135.23863	0.00019			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.44805	78.86322	17.42035			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.50110	78.68249	17.47336			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.86537	100.01914	10.83904			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.86537	100.01914	10.83904			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.54789	100.44036	11.51950			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.73218	100.40864	9.70825			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.03600	100.41492	9.01378			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	55.19615	100.01997	55.02379			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.14204	100.41000	9.11957			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	9.07600	101.50812	9.03516			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	14.66207	109.94659	14.62663			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	72.12854	106.29178	71.96074			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.38125	106.25789	12.35247			0.00	0	19,292,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.20570	122.59946	14.16863			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	18.67081	112.90836	18.62520			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.34398	111.62273	10.31867			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C	On	18/01/2013	Spot Bond			100.00000	84.73643	100.00000	84.55101			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.84748	5.86800	103.83110			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	21.49532	100.79434	21.44288		1,149,055,476,000.00		11,400,000	5,700,000.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.00340	100.83040	9.97898			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.39258	100.70290	21.33986			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	20.48062	101.26682	20.38962			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	90.28931	100.65651	90.06506			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	90.45888	100.45141	90.24005			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.79106	100.00000	70.65774			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	78.29445	100.18699	78.12655			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	72.41586	100.13300	72.27962			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	38.95389	100.21016	38.78229			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	19.22594	100.22082	19.14124			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	53.04083	100.19483	52.80721			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	55.17905	104.31041	55.05333			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.14293	133.09009	18.09243			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.20787	111.95336	10.18323		25,077,552,640,000.00		224,000,000	81,209,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			110.94098	10.24530	110.94098	10.22077			84,936,414,288,000.00	765,600,000	199,431,000.00
E170	On	01/08/2020	Spot Bond			142.91138	11.92739	142.91138	11.89249			4,858,986,920,000.00	34,000,000	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.38422	101.79146	16.34389			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	23.70510	100.97946	23.62965			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	9.91130	101.06163	9.87973			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.14202	101.11630	4.12882			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.72958	101.17092	1.72406			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	11.90110	126.54006	11.86803			20,246,409,600,000.00	160,000,000	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.78000	114.46655	1.78000	114.44909			208,260,000,000.00	117,000,000	33,000,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.64029	111.69838	11.61225			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.54604	112.15374	10.52013			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	13.92565	106.65311	13.89335			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.59070	100.93077	16.55018			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	95.29266	100.81699	95.04897			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	91.45254	100.00000	91.23002			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			126.47802	23.54650	126.47802	23.48144			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	23.67254	109.43400	23.61645			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.20586	107.25989	17.16100			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.44464	101.66692	10.41157			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	94.22584	101.08827	93.98490			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	22.93240	101.14823	22.87627			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	94.49108	101.26753	94.24906			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.45547	101.05103	30.38100			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	94.60158	101.34215	94.35911			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.14783	101.17066	31.07158			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	62.87148	100.93125	62.71790			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	29.97904	100.96871	29.90579			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	16.76110	100.99870	16.72014			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	62.88723	100.93575	62.73361			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.35106	105.94219	16.31292		12,903,758,742,000.00	121,800,000	60,900,000.00	
ES18	On	20/04/2018	Spot Bond			111.43974	8.98109	111.43974	8.95938		67,531,368,042,600.00	605,990,000	512,746,000.00	
ES23	On	25/01/2023	Spot Bond			117.73441	10.55210	117.73441	10.52559		15,799,957,822,000.00	134,200,000	271,074,000.00	
ES26	On	02/04/2026	Spot Bond			95.26383	8.54821	95.26383	8.52993		1,886,223,834,000.00	19,800,000	57,778,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			9.09500	85.88622	9.16000	85.33455			5,580,692,000,000.00	613,600,000	1,060,061,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	18.87676	100.85636	18.79317			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	88.99928	100.35540	88.78773			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	38.12200	100.00000	37.83586			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.36191	100.00000	12.33196			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.02966	100.00000	12.00052			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	63.53874	101.07344	63.38334			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	63.67028	101.11222	63.51450			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	64.09107	101.23627	63.93409			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	64.32767	101.30601	64.17002			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	27.53174	105.15565	27.46755			0.00	0	22,272,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.36472	103.15112	11.33891			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	96.87320	101.02281	96.61780			282,863,868,000.00	2,800,000	1,400,000.00
FRB07	On	06/12/2012	Spot Bond			100.55742	89.58459	100.55742	89.36715			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	9.92220	100.49836	9.89780			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	7.79300	100.49830	7.77383			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	11.06814	101.51768	11.04096			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	14.72747	111.84945	14.69176			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On	21/12/2018			100.44644	8.97682	100.44644	8.95475			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	44.99055	100.00000	44.88683			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	52.99267	211.83970	52.83510			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	59.99749	105.16707	59.85987			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.09574	121.95151	3.08743			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	3.84083	266.05149	3.82312			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	1.89254	145.44748	1.88687			0.00	0	0.00
FRBI33	On	07/12/2033			186.40405	2.99774	186.40405	2.98696			0.00	0	0.00
FRBN04	On	15/09/2015			118.97136	18.26803	118.97136	18.22099			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	22.76334	100.00000	22.71241			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	22.76334	100.00000	22.71241			0.00	0	0.00
FRBZ01	On	30/11/2020			51.72712	3.39404	51.72712	3.39017			0.00	0	0.00
FRBZ02	On	28/10/2024			32.59207	3.36339	32.59207	3.36079			0.00	0	0.00
FRBZ03	On	10/12/2024			31.38364	3.63632	31.38364	3.63361			0.00	0	0.00
FRC04	On	03/06/2014			103.71290	36.89853	103.71290	36.81439			0.00	0	0.00
FRC08	On	29/04/2013			101.43171	66.32133	101.43171	66.15861			0.00	0	0.00
FRC101	On	24/02/2017			101.42118	14.41338	101.42118	14.37802			0.00	0	0.00
FRC103	On	20/03/2014			100.70350	43.84825	100.70350	43.75993			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104 On	20/03/2014	Spot Bond			100.43778	40.64054	100.43778	40.55886			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			101.37968	14.06625	101.37968	14.03175			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			101.37968	14.06625	101.37968	14.03175			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.95684	10.37702	100.95684	10.35137			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			101.35502	13.86004	101.35502	13.82605			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.55366	100.49706	10.52770			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	61.75376	100.81157	61.60307			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	13.67186	100.62812	13.63819			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.19309	100.42343	9.17049			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.05149	100.46990	10.02678			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.37228	100.53541	30.29754			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	8.61356	98.00000	8.58394			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.76838	100.00000	8.73403			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.51718	100.61842	13.48390			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.03205	100.45750	10.00737			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.01889	100.56313	11.98931			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	12.90660	100.61014	12.87481			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.58190	100.43349	9.55834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122 On	20/06/2017	Spot Bond			100.51033	10.81522	100.51033	10.78862			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.14820	100.67570	14.11334			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.52716	100.44913	11.49064			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.98215	100.00000	6.95114			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.39409	100.53319	13.35161			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.75237	100.63883	15.70237			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.23216	100.48091	12.19339			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	12.97392	100.51430	12.93278			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.02428	100.60627	14.97660			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.02413	100.56147	13.97965			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.62899	100.63331	15.57939			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.51712	100.67296	16.46468			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	14.98724	100.60461	14.93969			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.17677	100.58527	15.12863			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.15930	100.52263	13.11758			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.55879	100.51264	13.51580			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	15.94977	100.64764	15.89914			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.76471	100.63938	15.71467			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On	20/09/2017			100.61676	15.25878	100.61676	15.21037			0.00	0	0.00
FRC141	On	20/09/2017			100.64874	15.97443	100.64874	15.92373			0.00	0	0.00
FRC142	On	20/09/2017			100.54761	13.71532	100.54761	13.67183			0.00	0	0.00
FRC143	On	20/09/2017			100.48314	12.28162	100.48314	12.24269			0.00	0	0.00
FRC144	On	20/09/2017			100.40273	10.50000	100.40273	10.46674			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	16.67743	100.68010	16.62448			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	31.24295	100.48314	31.14392			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	20.68413	100.54650	20.61853			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.19385	101.08864	3.17869			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.40192	100.52041	9.37211			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.66463	100.44745	1.65936			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.92163	98.00000	1.90717			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.22308	100.00000	1.21621			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.22308	100.00000	1.21621			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.45996	103.88434	37.37443			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	31.10081	101.69803	31.02432			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	16.88498	100.46014	16.84346			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.79665	100.45737	13.76272			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			101.67764	46.26820	101.67764	46.15443			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.01916	6.90500	101.00018			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	9.79338	98.80765	9.76965			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	72.46513	113.68077	72.30195			0.00	0	1,500,000.00
FRC55	On	11/07/2013	Spot Bond			100.00003	55.37512	100.00003	55.24097			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.01043	100.38660	27.94159			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	10.34432	101.46163	10.31892			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.52406	109.33538	6.50862			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.01806	100.46640	11.98850			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.11002	100.47150	12.08024			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	4.99717	109.51236	4.98532			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.76371	111.32550	23.71505			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.58427	109.33538	4.57342			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.56364	114.09057	5.55000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	7.97227	114.42023	7.95562			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	87.09893	100.45580	86.89464			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.53292	101.66489	11.50456			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.89643	100.00000	16.85505			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.79789	16.37988	100.79789	16.33948			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.72298	100.69405	14.68670			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.99490	4.73000	106.97008			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	87.49723	100.56499	87.29181			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	14.92895	100.70697	14.89216			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.57642	100.40068	9.55289			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.71754	100.46304	10.69118			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.18676	100.61808	24.12720			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.25100	100.54671	12.22085			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.85748	100.52525	11.82830			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	86.70261	100.34678	86.49944			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	86.69229	100.34394	86.48914			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	88.98916	100.32862	88.81686			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	88.98966	100.34043	88.81735			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	88.99662	100.34112	88.82430			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	86.66793	100.34682	86.46436			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.22589	100.44788	10.20534			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.59417	100.64235	14.56480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.44732	10.21564	100.44732	10.19511			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.20089	98.04956	23.15527			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.16430	100.67532	15.13376			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.50012	101.43156	14.46455			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	64.88432	101.08680	64.72561			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	67.24106	102.04635	67.07519			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	64.95407	101.11165	64.79515			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	66.60522	104.68033	66.43713			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	66.27816	96.98334	66.12195			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	65.17936	101.19191	65.01978			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	65.74232	101.39248	65.58108			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	66.43341	101.63872	66.27013			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	66.86706	101.79324	66.70248			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	13.76544	137.45936	13.72428			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	60.68473	101.30769	60.53437			0.00	0	1,500,000.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	30.16010	104.00517	30.08443			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.45472	100.18638	19.39388			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	12.45252	103.41346	12.42144			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.00855	100.62484	8.98028			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.41811	101.45882	8.39746			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.21730	100.00000	11.19602			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	3.94203	254.50193	3.92438			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.84279	265.81898	3.82507			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	3.98662	249.70910	3.96901			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.88294	117.34620	2.87572			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.27734	101.41744	8.25703			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.11973	117.54524	3.11159			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.60662	101.77641	11.36360			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.44890	100.01476	10.42358			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	98.63320	101.15940	98.36431			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	66.03705	101.49749	65.87493			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.18172	101.25022	8.16167			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.70162	100.29734	39.60412			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.72609	90.41057	2.72029			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	84.51780	100.18030	84.32410			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	86.33093	100.00000	86.12970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.68430	60.12580	100.68430	59.93697			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.94439	100.00000	0.94144			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.48812	101.11871	11.45151			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.91564	100.52362	59.72567			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.18388	100.43945	58.99636			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.24957	101.12618	8.22356			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	18.92086	101.07593	18.86058			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.25015	100.44759	9.22084			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.05081	100.44015	28.95877			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	16.93233	100.76967	16.87853			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	23.78603	101.24351	32.94083			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	64.79259	101.17008	64.49855			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.36474	100.00000	2.34699			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	27.89680	105.55013	27.83156			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.71250	106.51279	20.66370			0.00	0	900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.76753	104.36488	11.74026			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.16203	105.51532	10.13826			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	9.98636	113.83008	9.96166			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			108.96559	10.88991	108.96559	10.87160			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.75480	117.28648	12.72268			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.55396	102.81960	10.53019			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.11376	79.83345	10.09511			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.02665	100.94835	13.99200			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	18.50319	100.00000	18.36431			0.00	0	2,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	19.80719	100.01778	19.74533			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.30710	104.81266	11.28095			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	76.97379	100.00000	76.81891			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	82.75027	100.00000	82.57345			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	77.76043	100.00000	77.60428			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	97.04446	101.05700	99.34195			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	90.06678	100.63710	89.84367			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	93.65791	100.81750	93.41961			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	93.14443	99.49839	92.90852			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	86.00010	99.03016	85.79990			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	98.12223	99.78606	97.85972			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			99.90642	66.68748	99.90642	66.68748			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	96.56745	99.80110	96.31314			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	95.56490	99.64339	95.31624			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	6.83991	100.01501	6.82334			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.66188	100.01973	8.64089			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	93.75071	100.00000	93.51396			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	93.71311	100.85290	93.47460			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.88829	93.76830	100.88829	93.52958			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	93.96700	101.01560	93.72749			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.02649	100.57078	20.97473			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.18578	101.42786	11.15834			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	14.71250	99.93193	14.67688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.43806	10.64635	100.43806	10.62016			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			102.01673	21.20391	102.01673	21.15162		204,033,460,000.00	2,000,000	1,000,000.00	
GSIZ16	On	23/09/2016	Spot Bond			100.31458	10.97193	100.31458	10.94498			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.18039	99.88260	15.11370			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.55671	100.51108	9.51405			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	68.29393	101.35185	68.29392			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	52.19990	105.54321	64.41535			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	52.19990	105.54321	64.41535			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.40408	100.00000	59.29168			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	65.67229	100.00000	65.54770			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	54.10957	101.63173	65.93897			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	14.79668	101.67762	16.71047			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	15.35087	105.13866	19.33668			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	52.24640	105.76786	64.44308			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	54.21268	101.68917	66.01330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				101.75803	15.09351	101.75803	16.99755			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				117.06290	13.24250	117.06290	17.07032			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				106.05795	52.30639	106.05795	64.47887			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				101.79257	54.39815	101.79257	66.14702			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				101.86140	15.47461	101.86140	17.36615			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	13.60408	117.06290	17.53642			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	52.51859	107.08651	64.60563			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	54.64525	101.93042	66.32518			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	15.93959	101.98773	17.81591			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	52.77760	108.34719	64.76067			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	53.15848	110.21153	64.98929			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.33757	115.88630	10.31191		1,251,572,040,000.00	10,800,000	35,509,000.00	
HWAY23On	07/12/2023	Spot Bond				272.42396	3.78847	272.42396	3.77072			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.79425	271.70682	3.77650			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.86352	101.83148	10.83924		1,262,710,352,000.00	12,400,000	31,434,000.00	
HWAY35On	31/07/2035	Spot Bond				102.02133	10.84627	102.02133	10.82199			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			1.20000	110.51303	1.20000	110.49792		72,000,000,000.00	60,000,000	154,000,000.00	
I2038	On	31/01/2038	Spot Bond			1.97000	106.97960	1.97000	106.96276		9,850,000,000.00	5,000,000	102,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			1.97000	115.81331	1.97000	115.79467			70,920,000,000.00	36,000,000	178,000,000.00
IBC01	On	16/03/2015	Spot Bond			95.45000	19.94893	95.45000	19.91234			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.50759	88.10730	100.50759	87.89761			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.56563	89.33663	100.56563	89.12082			0.00	0	333,000.00
IBL11	On	12/03/2015	Spot Bond			109.26558	21.54871	109.26558	21.49687			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	88.42533	100.86049	88.21271			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	20.69193	102.46253	20.64014			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.37816	100.92206	15.34019			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	57.18491	100.23329	57.04456			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	40.40398	100.52781	40.30456			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	39.97848	100.74849	39.87991			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	37.49101	103.45013	37.40476			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.33735	108.14435	14.30316			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.49565	111.48026	10.46999			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.61972	102.47730	34.54155			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	30.68236	99.82217	30.60815			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.74963	100.88835	29.67699			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.81626	106.87614	23.75844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			105.97204	12.55187	105.97204	12.52290			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	22.17499	101.15611	22.12071			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	10.16708	101.23137	10.14218			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.32982	119.59470	4.31880			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.80169	121.25275	2.79449			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.72249	100.15533	19.66084			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.20065	100.16252	9.17189			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.51490	105.78604	9.49273			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	16.95736	100.66354	16.90353			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.00592	100.43811	9.97421			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	70.81274	100.00000	70.65687			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.53750	99.89211	19.99319			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.53750	99.89211	19.99319			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.78343	100.97091	8.76394			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.81849	101.37699	14.77167			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.56173	101.30327	14.51577			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.80898	112.11249	15.77038			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.65272	100.20174	20.60205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.20174	20.65272	100.20174	20.60205			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.57292	101.14829	9.54273			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.94758	100.00000	7.92811			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	68.33762	101.89135	67.96838			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	69.30092	101.88356	68.98461			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	67.09483	101.64472	66.78575			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.14368	101.44581	22.09355			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	59.09526	100.58397	58.81270			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	68.64526	104.33728	68.48881			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.66502	101.67347	16.62405			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	68.58167	100.00000	68.58167			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	50.66938	100.00000	50.55693			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			99.84353	66.70148	99.84353	66.70147			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	98.91873	99.74422	98.65206			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	97.08464	99.64170	96.82802			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	95.32079	99.54183	95.07364			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	93.62322	99.44217	93.38502			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	91.98828	99.34271	91.75855			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	90.41382	99.22914	90.19212			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	88.89452	99.12821	88.68043			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	87.42838	99.02750	87.22149			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	82.04320	98.62666	81.86172			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	80.80518	98.52695	80.62931			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	79.60636	98.42745	79.43584		41,339,529,000,000.00	420,000,000	180,000,000.00	
IND305	On	29/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145		20,000,000,000,000.00	200,000,000	100,000,000.00	
IND306	On	05/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On	26/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.95809	100,000.00000	2.90263			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On	03/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	42.83603	100.00000	42.31293			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	40.16009	100.00000	39.75506			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND345	On	05/11/2013	Spot Bond			100.00000	38.38176	100.00000	38.05207			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	37.11545	100.00000	36.83781			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	36.16833	100.00000	35.92872			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	35.43346	100.00000	35.22281			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	34.84679	100.00000	34.65891			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	34.36765	100.00000	34.19813			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	33.96901	100.00000	33.81460			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	67.10921	101.10218	66.81142			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	93.47850	100.97718	93.01394			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	63.26041	101.06512	63.10570			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	13.92071	100.29400	13.88691			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.81031	103.81357	16.76820			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.20050	101.94170	16.16058			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	96.15753	100.00000	95.91892			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	89.31197	100.51669	89.09578			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.54073	100.34045	8.51974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	77.71856	100.00000	77.56250			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.63813	100.81708	23.57982			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.19495	100.33341	10.16991			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	87.81467	100.35507	87.60693			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	77.72710	100.00000	77.40189			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.18862	6.50000	100.17682			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	79.97420	100.13131	79.74742			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	77.87276	99.98478	77.65767			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	90.13595	100.42362	89.91689			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	89.08116	100.41625	88.86727			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.33328	100.44355	10.30054			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	85.16283	100.14548	84.96948			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.07573	100.16956	27.98794			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	78.70483	100.49744	78.36426			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	53.45439	100.49744	53.21578			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	75.14586	100.32608	74.83586			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	74.83798	100.31481	74.53054			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING172	On	28/11/2012	Spot Bond			100.14110	90.11090	100.14110	89.88867			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	74.33141	100.14461	73.85746			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	50.36253	100.14677	50.01127			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	53.82597	100.14677	53.45055			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	74.33136	100.14488	73.85741			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	14.93457	100.00000	14.83053			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.95638	100.00000	9.88702			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	98.23781	101.19828	97.97492			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	65.40409	101.21767	65.24391			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.27878	101.23672	44.17032			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.27878	101.23672	44.17032			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	54.95724	99.91080	55.06948			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.06834	100.00000	45.95551			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.11887	100.24109	22.06517			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.46970	102.25661	22.41417			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.00530	100.77468	41.90172			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.33680	99.93260	19.27647			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.12185	99.93094	12.08403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			99.92988	9.12003	99.92988	9.09157			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.61869	104.73009	10.59415			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.25426	104.25515	36.17033			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.59926	100.91681	15.56074			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.76811	108.21861	10.74242		5,410,930,500,000.00	50,000,000	14,800,000.00	
IV012	On	26/11/2014	Spot Bond			101.03261	23.20212	101.03261	23.14540			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.73296	100.34728	16.69185			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.42069	109.98505	21.36946		32,995,515,000.00	300,000	300,000.00	
IV015	On	20/09/2017	Spot Bond			100.44886	9.66426	100.44886	9.64049			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.66121	100.75653	8.63985			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.03008	110.94012	3.02282			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.27328	124.10625	2.26702		223,391,250,000.00	1,800,000	900,000.00	
IV01E	On	29/08/2013	Spot Bond			100.58379	58.79655	100.58379	58.52186			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.00484	100.18782	7.97980			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	7.87564	99.99997	7.84100			0.00	0	500,000.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.41843	101.62507	7.38538			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.39298	100.60774	0.39123			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00640	100.28878	0.00638			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			102.06373	72.38331	102.06373	72.24454			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	84.77225	100.17994	84.58018			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.50440	117.77551	18.45789			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.16883	101.74618	11.14135			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.24915	124.10625	2.24296			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	66.70778	99.81514	66.70777			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	98.38727	99.71588	98.12353			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	93.14986	99.41373	92.91413			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	91.53218	99.31432	91.30478			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	89.97414	99.20028	89.75466			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			99.09942	88.47032	99.09942	88.25833			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	87.01886	98.99876	86.81396			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	81.68145	98.62399	81.50157			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	80.45874	98.49850	80.28443			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	79.27078	98.39906	79.10174			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On	10/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA335	On	29/08/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	41.94320	100.00000	41.46011			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	39.58273	100.00000	39.20244			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	37.97845	100.00000	37.66548			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	36.81805	100.00000	36.55244			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	35.94009	100.00000	35.70953			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	35.25282	100.00000	35.04922			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	34.70030	100.00000	34.51805			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	34.24648	100.00000	34.08157			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	33.86712	100.00000	33.71656			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	56.42905	100.11329	56.29220			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			101.15218	8.42868	101.15218	8.40805			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.52341	101.33204	31.44613			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.41563	101.39683	12.36041			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	83.66055	100.01454	83.47421			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	67.10921	101.10215	66.81143			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	93.10849	100.97704	92.65252			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	68.50385	100.00000	68.33790			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	68.10094	100.00000	67.93597			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	81.72446	103.25721	81.54660			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	77.46348	102.85510	77.30470			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.60711	100.85336	2.59709			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	80.50502	100.00000	80.33409			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	71.43374	100.00000	71.29896			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.40523	146.46402	15.35931			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	43.60711	101.88203	43.49970			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.04132	100.15505	19.99217			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.53510	100.36228	16.47276			0.00	0	8,500,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.71701	98.87452	1.71054		5,912,696,296,000.00	59,800,000	60,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ007On	27/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
MAQ008On	09/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
MAQ015On	23/08/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			98.55765	81.51171	98.55765	81.33270			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	94.82346	99.62912	94.57867			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	66.81522	101.08680	66.51878			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	89.96420	99.30957	89.74453			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	87.41580	99.14082	87.20874			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	81.48979	98.70105	81.31061			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	72.29130	97.83334	72.15150			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	43.88875	100.00000	43.55932			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	98.65107	99.81806	98.38564			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	99.99932	100.00000	100.00000			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	82.06967	99.92980	81.89018			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	37.74582	99.92873	37.65445			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	61.38587	100.85528	61.23602			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.06916	100.87824	28.99819			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.61204	100.00907	26.54758			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028 On	16/04/2015	Spot Bond			99.91959	18.89739	99.91959	19.27467			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.07993	100.16737	10.00500			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.86512	100.17350	1.85700			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	98.88786	100.00000	98.62763			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	99.01540	101.40172	98.75059			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	45.29072	101.42165	45.17961			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	92.76795	100.00000	92.53660			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.10468	100.00000	43.99783			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	94.24206	100.00000	94.00528			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	43.52406	100.00000	43.41863			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	37.98570	100.00000	37.89367			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.13277	100.00000	23.07612			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.89557	100.00000	22.84010			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.87386	100.00000	5.85947			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.34047	100.00000	14.30535			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.90563	106.46019	8.88477			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	88.15958	100.46941	87.94932			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.23596	100.55268	21.18369			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.58503	100.10089	25.52804			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.62616	100.10166	25.56909			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.57646	100.10553	10.55290			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.61852	102.05054	9.59699			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.49404	102.14122	9.47278			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.51687	100.13874	12.48899			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.10143	102.46074	12.07426			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.42516	102.63527	12.39722			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.43794	109.14290	25.37748		39,640,701,280,000.00	363,200,000	96,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.35527	11.99680	100.35527	11.96733			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.14095	100.36949	7.12341			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.37445	108.22148	10.34719			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.61426	105.26282	16.57549			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.05353	100.76354	16.00252			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.26139	106.38091	13.23051			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	61.05866	100.73012	60.90814			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	12.88617	106.29569	12.85619			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	31.73939	109.35704	31.66424			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015	Spot Bond			108.68196	19.37086	108.68196	19.32522			4,216,860,048,000.00	38,800,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			112.43670	12.75884	112.43670	12.72794			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	49.96728	105.38322	49.85185			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	88.45816	99.21764	88.24597			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	80.61196	98.63643	80.43673			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	71.07636	97.71856	70.94137			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.79330	100.00000	6.77684			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11623	100.00000	0.11595			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.11572	100.00000	7.09848			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.20365	100.00000	7.18620			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.62026	100.89771	6.60410			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.68949	100.90718	6.67315			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.80484	100.92303	6.78822			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.86250	100.93092	6.84574			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	6.93169	100.94038	6.91476			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.10461	100.96406	7.08725			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.21986	100.97993	7.20221			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.34659	100.99728	7.32863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020	Spot Bond			101.01305	7.46177	101.01305	7.44353			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.51935	101.02081	7.50097			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.20968	101.11573	8.18959			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	9.01370	101.22620	8.99163			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11623	100.00000	0.11595			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11623	100.00000	0.11595			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	29.97688	101.70052	29.90316			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	22.46487	101.25975	22.40983			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	21.35191	100.87403	21.29979			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	9.60511	101.31348	9.58156			0.00	0	1,500,000.00
NBK14B	On	27/08/2015	Spot Bond			100.75760	17.90574	100.75760	17.82651			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.79541	10.01470	100.79541	9.97037			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			110.77590	17.32792	110.77590	17.28578			0.00	0	18,100,000.00
NBK2B	On	15/09/2015	Spot Bond			101.00801	16.31538	101.00801	16.27506			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	10.77108	118.84122	10.74335			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			30.23292	4.17378	30.23292	4.17077			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	81.08084	102.03598	65.84408			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	18.70111	111.25692	23.48428			0.00	0	9,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.28273	101.70058	16.79253			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.71788	101.79234	7.67281			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	36.58110	103.06649	36.49719			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	39.12254	100.27352	39.02649			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.01091	107.67718	13.97761			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.17416	100.28219	12.14427			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	77.47167	117.77042	77.30015			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	98.64380	101.18874	98.37696			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	89.62365	100.66622	89.40590			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.59475	100.00000	27.54240			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.85503	100.00000	34.78891			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.31528	100.00000	26.26535			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.95270	100.00000	24.90549			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.07493	100.88001	22.02103			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	88.47519	100.53804	88.26304			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	85.82872	100.29682	85.62954			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	85.61763	100.27583	85.41945			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	85.61763	100.27583	85.41945			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.27583	85.61763	100.27583	85.41945			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	20.65401	100.26098	20.60386			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.14637	100.01676	20.09756			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	19.78531	99.92572	19.73741			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.60195	100.72872	16.56103			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.35393	78.84167	16.32797			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	12.94846	100.68736	12.91655			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.63988	101.44317	12.60887			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.19992	101.58167	13.16749			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.23072	101.36186	14.19583			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.80295	99.92294	10.77680			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	100.80161	100.00000	100.62161			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.39899	74.70107	13.37853			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	60.99329	100.71896	60.84457			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	40.07707	100.42509	39.99654			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.00859	100.41859	39.92821			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.50269	100.13494	15.43444			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On	15/08/2017			Spot Bond	101.09351	11.26451	101.09351	11.21454		0.00	0	0.00
NCLN75	On	20/09/2017			Spot Bond	100.28784	1.92389	100.28784	1.91482		0.00	0	0.00
NCLN76	On	20/09/2015			Spot Bond	100.21716	9.68723	100.21716	9.63994		0.00	0	0.00
NCLN77	On	09/10/2017			Spot Bond	100.00000	2.38262	100.00000	2.36474		0.00	0	0.00
NED11	On	17/09/2015			Spot Bond	108.64353	17.69312	108.64353	17.65077		0.00	0	0.00
NED12A	On	14/12/2012			Spot Bond	100.43443	87.89925	100.43443	87.69018		0.00	0	1,200,000.00
NED12B	On	14/12/2012			Spot Bond	103.93706	90.72287	103.93706	90.50060		0.00	0	0.00
NED6	On	20/09/2013			Spot Bond	103.85854	52.06748	103.85854	51.94730		0.00	0	0.00
NED8	On	08/02/2014			Spot Bond	105.20960	40.37151	105.20960	40.27887		0.00	0	5,700,000.00
NED9	On	06/07/2017			Spot Bond	100.00389	7.12705	100.00389	7.10978		0.00	0	0.00
NEDH1A	On	20/11/2018			Spot Bond	122.15519	18.53096	122.15519	18.48300		0.00	0	0.00
NEDH1B	On	20/11/2018			Spot Bond	109.62449	10.74616	109.62449	10.71790		0.00	0	1,283,000.00
NET41	On	16/02/2013			Spot Bond	100.00000	75.25773	100.00000	75.10288		0.00	0	0.00
NHM001	On	04/09/2015			Spot Bond	100.87482	10.55768	100.87482	10.51040		0.00	0	0.00
NILB10	On	08/12/2016			Spot Bond	154.74879	5.66480	154.74879	5.64650		0.00	0	0.00
NMP20N	On	24/07/2020			Spot Bond	110.78287	10.49321	110.78287	10.46810		0.00	0	0.00
NQ1A10	On	22/05/2020			Spot Bond	112.47442	10.89521	112.47442	10.86592		0.00	0	0.00
NQ1A11	On	22/05/2016			Spot Bond	100.87478	10.92705	100.87478	10.90037		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12On	22/05/2014	Spot Bond			100.84223	29.39389	100.84223	29.32215			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.77827	61.86517	100.77827	61.71425			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.82862	15.78362	100.82862	15.73399			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			114.30671	10.94538	114.30671	10.91551			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			100.88848	29.68649	100.88848	29.61400			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.82727	62.05299	100.82727	61.90155			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.85447	15.95376	100.85447	15.90359			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			112.37668	11.31952	112.37668	11.28909			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			100.94287	30.03055	100.94287	29.95719			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.89257	62.30336	100.89257	62.15122			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.90208	16.26701	100.90208	16.21583			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	93.01668	100.00000	92.78415			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.90209	62.33987	100.90209	62.18763			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	93.15390	100.00000	92.92101			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	62.55697	100.92679	62.40417			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	93.22251	100.00000	92.98945			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	62.80911	101.02443	62.65556			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	63.14786	101.11272	62.99336			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.58519	101.14634	9.56173			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.42696	101.06357	12.39657			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	49.56842	133.37761	49.42581			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	38.04730	112.65666	37.95503		27,983,914,344,000.00	248,400,000	124,200,000.00	
NRA018 On	30/11/2018	Spot Bond			127.61916	14.25622	127.61916	14.21782		638,095,800,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	14.77432	133.90446	14.73323		374,932,488,000.00	2,800,000	2,400,000.00	
NRA023 On	31/05/2023	Spot Bond			166.40319	5.93530	166.40319	5.91508			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	13.68702	132.37089	13.64908		820,699,518,000.00	6,200,000	7,630,000.00	
NTC09 On	18/04/2013	Spot Bond			99.96864	81.56538	99.96864	81.38810			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	37.67870	99.87889	37.58751			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	37.55610	99.88231	37.46522			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.33059	101.83987	11.30268			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	22.66915	101.27473	22.61361			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	66.18420	101.19990	65.89029			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	17.88608	101.37662	17.80654			0.00	0	200,000.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.09039	100.00000	14.05626			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.13621	100.00000	14.10196			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.16369	100.00000	14.12938			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.82345	100.00000	14.78754			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.55651	100.00000	15.51882			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.13811	100.00000	20.08932			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	18.71027	110.62267	18.66531		40,709,142,560,000.00	368,000,000	109,000,000.00	
OTCA05On	30/04/2013	Spot Bond			101.46154	66.13592	101.46154	65.97360			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			101.50084	32.21795	101.50084	32.13886			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			101.43206	66.05528	101.43206	65.89321			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			101.45171	31.99627	101.45171	31.91775			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			108.95552	12.56946	108.95552	12.53658			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	99.14761	100.00000	98.88530			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.55128	100.00000	5.52686			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.54697	100.00000	99.28362			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.66444	109.71000	11.64080			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.51809	100.00000	21.46596			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.16911	100.00000	6.15400			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	59.20328	100.48296	59.01563			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	79.10481	98.38076	78.93651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	54.34925	100.00000	54.22863			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.73845	94.07434	100.73845	93.83698			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	28.07169	100.42050	28.00268			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	90.36392	103.78737	90.14335			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	87.66464	100.37625	87.45673			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	58.49666	100.37300	58.35291			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	58.64974	100.39251	58.50559			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	58.84872	100.41791	58.70405			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	87.70633	100.38925	87.49829			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.21372	100.43155	28.14435			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	90.54257	103.92808	90.32130			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	58.90486	100.42500	58.76004			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	59.17521	100.42441	59.02974			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	87.77928	100.41200	87.57103			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.53116	100.45623	28.46100			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	59.36396	100.48342	59.21794			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	87.96684	100.47042	87.75804			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014	Spot Bond			100.48350	28.88191	100.48350	28.81087			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	59.77194	100.53526	59.62485			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	43.07061	101.01119	42.96533			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	34.57595	115.36704	34.42808			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.15245	90.32933	24.10277			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.14607	36.97373	1.14501			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.40000	122.77234	5.42000	122.69408		197,972,748,000,000.00	661,620,000	26,572,286,850.00	
R158	On	15/09/2015	Spot Bond			122.26482	25.25625	122.26482	25.14381			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.63383	85.50505	12.60901			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	20.88689	128.79704	20.79054			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	6.96745	81.26980	6.95433			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	57.73812	106.08559	57.60475			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.72500	127.07222	7.79000	126.40381		215,695,473,597,375.00	921,744,155	9,268,787,079.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.07741	34.66514	1.07647			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.02994	32.55096	1.02909			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.81622	109.39761	212.79065	109.06659		371,151,487,680,000.00	744,000,000	1,178,807,363.00	
R197	On	07/12/2023	Spot Bond			1.20000	279.04179	1.22000	278.51238		173,640,000,000.00	144,700,000	151,788,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.88500	110.73136	4.90000	110.68461			23,762,740,550,000.00	864,430,000	2,171,904,800.00
R202	On	07/12/2033	Spot Bond			1.93000	205.41566	1.93000	205.38345			2,948,886,887,310.00	527,920,667	1,351,910,900.00
R2023	On	28/02/2023	Spot Bond			7.19000	105.07876	7.23500	104.72547			72,751,511,700,000.00	118,430,000	4,372,600,000.00
R203	On	15/09/2017	Spot Bond			5.90000	110.65126	5.94500	110.43306			69,104,275,100,000.00	712,589,000	6,824,430,000.00
R204	On	21/12/2018	Spot Bond			6.21500	111.64480	6.24000	111.49269			119,025,081,627,155.00	151,260,117	6,142,457,561.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.83607	99.20808	9.81419			218,456,192,160,000.00	202,000,000	1,051,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	38.22077	100.00000	38.12818			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.03000	104.87654	5.05000	104.83805			24,135,128,086,000.00	798,236,200	2,114,736,800.00
R207	On	15/01/2020	Spot Bond			6.55500	105.83219	6.58500	105.63884			104,815,382,776,500.00	990,142,300	6,300,565,700.00
R208	On	31/03/2021	Spot Bond			6.73500	100.44258	6.77000	100.20169			153,490,553,426,835.00	789,985,661	9,281,728,980.00
R209	On	31/03/2036	Spot Bond			8.50000	77.60863	8.56500	77.05636			168,525,161,481,000.00	826,489,586	9,898,257,700.00
R210	On	31/03/2028	Spot Bond			1.56000	158.50301	1.56000	158.47972			236,605,200,000.00	151,670,000	128,037,600.00
R211	On	31/01/2017	Spot Bond			0.28000	123.22508	0.30000	123.11091			342,333,600,000.00	222,620,000	1,635,073,000.00
R212	On	31/01/2022	Spot Bond			1.20000	127.63829	1.20000	127.62083			1,643,488,800,000.00	369,574,000	1,365,669,600.00
R213	On	28/02/2031	Spot Bond			8.31000	88.70356	8.37000	88.17641			53,838,296,160,000.00	478,736,000	3,650,831,600.00
R214	On	28/02/2041	Spot Bond			77.73332	9.13924	77.73332	9.12267			112,254,982,552,000.00	308,600,000	6,871,532,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	71.67832	98.10852	71.54049			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.21827	95.74929	49.11201			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			93.40448	34.03722	93.40448	33.96523			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	23.93745	91.01110	23.88790			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.44350	87.49080	17.40856			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.63383	85.50505	12.60901			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.29175	83.47163	9.27386			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	6.96745	81.26980	6.95433			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	85.36124	99.35642	85.16335			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	58.85424	96.68315	58.72755			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.44400	94.26296	40.35874			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.23021	91.92899	28.17193			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	19.97441	89.76971	19.93398			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.66920	86.42385	14.64044			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.70104	84.45562	10.68046			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.95400	82.31050	7.93903			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.03962	79.97373	6.02852			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.00489	75.56089	4.99613			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.97756	73.15412	3.97079			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.33423	69.91580	3.32878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			67.83418	2.71834	67.83418	2.71400			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.24417	65.82731	2.24068			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.87954	63.84766	1.87670			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.77522	60.09257	1.77267			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.53535	58.22853	1.53321			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.43728	55.42223	1.43536			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.27268	53.71567	1.27103			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.13723	52.07678	1.13579			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.02493	50.50256	1.02367			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.92717	49.04085	0.92606			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.84462	47.63992	0.84363			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.30584	40.84619	1.30451			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.24329	39.49703	1.24206			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19053	38.20719	1.18939			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.14607	36.97373	1.14501			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.10870	35.79392	1.10770			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.07741	34.66514	1.07647			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05138	33.58493	1.05049			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			32.55096	1.02994	32.55096	1.02909			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.45870	100.64880	42.35411			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	55.22384	99.92574	55.09016			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.11832	99.90770	12.08899			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.24701	100.96576	17.19270			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.54454	100.00000	2.53335			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	89.09064	100.56581	88.87542			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	60.61192	100.63344	60.41955			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	60.61600	100.61948	60.42364			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	53.65829	100.62865	53.41851			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	19.85857	100.22952	19.80983			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	72.41888	100.00000	72.32567			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.48281	88.32816	100.48281	88.11390			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			101.51014	81.04224	101.51014	81.04223			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			101.67229	26.12338	101.67229	26.05915			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.90158	5.87500	103.88517			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.84394	95.77556	100.84394	95.52931			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.93776	18.95843	100.93776	18.87443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On	09/01/2013	Spot Bond			100.29264	81.61167	100.29264	81.42907			0.00	0	0.00
RES14	On	04/10/2013	Spot Bond			100.11180	39.55592	100.11180	39.25878			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.68733	29.01861	100.68733	28.94710			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	91.61346	101.03586	91.38629			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	91.75216	101.10798	91.52449			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	24.70918	102.70350	24.64787			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	12.93804	100.28309	12.91237			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	13.73593	102.22019	13.70200			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	15.67771	101.97649	15.63906			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	15.67771	101.97649	15.63906			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	49.18972	99.90414	49.25393			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	62.09573	100.99069	61.82046			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	57.03626	100.58819	56.78147			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	37.83586	100.00000	37.55187			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.26113	100.38461	4.24212			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.37043	100.43152	0.36878			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	42.53637	100.88031	42.43138			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On	25/02/2014			100.00000	37.34643	100.00000	37.27250			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	23.02230	101.00223	22.96603			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	101.26121	5.25000	101.24695			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.66566	100.00000	0.66403			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	99.78308	100.00000	99.56710			0.00	0	0.00
RW21	On	21/04/2021			109.50878	9.11497	109.50878	9.09324			0.00	0	6,000,000.00
SA061U	On	14/12/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SBC2	On	28/04/2016			105.69036	7.87875	105.69036	7.86320			0.00	0	0.00
SBK10	On	19/11/2012			100.82812	93.43611	100.82812	93.19897			0.00	0	0.00
SBK12	On	24/11/2016			117.11129	15.46205	117.11129	15.42336			0.00	0	29,700,000.00
SBK13	On	24/11/2016			100.96377	10.58269	100.96377	10.55683			0.00	0	0.00
SBK14	On	01/12/2017			109.76738	13.33466	109.76738	13.30281		13,172,085,600,000.00	120,000,000	15,000,000.00	
SBK15	On	23/01/2022			101.55586	6.92515	101.55586	6.90814			0.00	0	0.00
SBK16	On	15/03/2023			100.47716	7.77490	100.47716	7.75577			0.00	0	0.00
SBK17	On	31/07/2024			101.44951	8.01227	101.44951	7.98666			0.00	0	0.00
SBK7	On	24/05/2015			110.28697	21.74960	110.28697	21.69775			0.00	0	15,900,000.00
SBK8	On	10/04/2013			101.21158	70.35138	101.21158	70.21979			0.00	0	2,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			101.86258	9.42732	101.86258	9.40602			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	32.54059	127.67688	32.44905			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.13500	159.66556	36.01804			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	60.30454	152.98792	60.15476			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.47045	117.95662	18.42321			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.38931	118.36117	18.34214			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.34882	118.56412	18.30170			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	63.95887	143.82678	63.80125			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.13381	103.68838	10.11046			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.43275	118.14423	18.38554			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.41247	118.24540	18.36528			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	53.01544	211.65251	52.85787			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15430			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.39911	100.42831	8.37846			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.07279	99.21990	29.99965			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.19795	100.36654	29.12620			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.52786	100.15186	10.50232			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.01648	100.16711	56.87815			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	44.04335	100.00000	43.93666			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.20939	107.02647	10.18523			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	43.65245	101.09831	43.54566			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.06564	101.18390	10.04100			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.58732	100.29283	7.56870			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.00104	100.00000	0.99882			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.83184	100.30374	7.81262			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.11827	112.35030	12.08879			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.51187	107.31305	13.48036			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.63824	101.14300	7.61416			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.21093	100.81390	21.15917			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.32128	100.85958	8.29510			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	7.97419	100.88565	7.95472			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.24531	107.86744	9.22989			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.32350	100.17939	11.29854			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	11.93034	102.91713	11.90344			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	73.08132	102.48454	72.93945			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.40125	118.34171	15.36239			0.00	0	7,509,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			120.99445	63.09540	120.99445	62.92680			0.00	0	1,000,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.84866	265.12288	3.83095			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.32982	119.59470	4.31880			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	9.92201	112.58000	9.89501			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	88.29733	100.00000	88.10495			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.44759	100.00000	2.44159			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21059	82.63494	0.21015			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.18862	6.50000	100.17682			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.21138	100.49004	10.18626			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	57.19231	100.22255	57.05196			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	15.97570	100.24006	15.93649			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.64711	100.37865	9.62340			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.08386	104.63904	10.06739			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	56.05861	104.53403	55.93066			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.40107	110.17225	13.36915		17,230,939,900,000.00	156,400,000	148,200,000.00	
SMF1	On	27/06/2013	Spot Bond			104.99511	62.52408	104.99511	62.38007			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.23843	102.86503	10.21499		3,847,152,122,000.00	37,400,000	18,700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.53718	101.14731	29.46488			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.11329	100.91285	11.08614			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.29844	101.15213	16.25855			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	8.97279	100.91985	8.95087			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	14.96941	110.58806	14.93345			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	16.41040	99.95086	16.35919			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.20432	100.74418	10.17917			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.81122	100.29998	9.78713			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.61608	101.49647	7.59200			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.03949	89.26946	8.02320			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.07224	88.92846	8.05594			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.03658	107.77651	22.99798			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.44374	97.48656	9.42339			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.41128	100.44496	10.37829			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.02002	104.60347	9.99676			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.14729	119.58561	18.10037			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.67114	101.19280	2.66039			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	50.66938	100.00000	50.55693			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	50.55693	100.00000	50.44474			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925 On	23/08/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	54.52388	100.00000	54.40288			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			99.92175	66.68408	99.92175	66.68408			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	66.69439	99.87528	99.72712			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	95.56490	99.64354	95.31623			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	93.61790	99.53077	93.37952			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	93.38044	99.51589	93.14330			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	92.90924	99.48756	92.67455			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	92.90923	99.48776	92.67453			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	91.98184	99.42961	91.75194			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	91.98173	99.43109	91.75182			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	92.86867	100.10042	92.63275			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	91.52535	99.40185	91.29778			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	91.30228	99.34562	91.07595			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	90.40492	99.33096	90.18305			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	85.99985	99.03221	85.79965			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			99.88778	66.69161	99.88778	99.72708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN949	On	29/11/2012	Spot Bond			99.30851	89.96430	99.30851	89.74463			0.00	0	0.00
SYN950	On	15/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648		115,300,000,000,000.00	153,000,000	508,000,000.00	
SYN951	On	21/01/2013	Spot Bond			100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
SYN952	On	22/11/2012	Spot Bond			100.00000	91.47870	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.00210	117.60842	16.95896			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	8.97965	104.75139	8.95890			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.06553	100.00000	34.98835			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	36.76702	102.75446	36.68289			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	79.58802	98.53867	79.41738			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	77.14388	98.31078	76.98392			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	86.80138	99.10758	86.59728			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	71.87644	97.81910	71.73826			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	95.42493	100.94335	95.17935			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	82.42154	99.98492	82.24001			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	81.45920	99.89383	81.28226			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.38278	101.19250	15.34512			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.32698	107.95127	13.29575			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			100.57712	89.78166	100.57712	89.56263			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	41.98635	100.87887	41.90256			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.41226	100.92142	43.27564			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	98.91779	99.83233	98.65088			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.90977	101.62026	5.88969			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	8.13497	101.66672	6.05667			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.45373	102.00557	9.43258			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.61856	101.76658	6.41509			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.65044	101.98019	7.17930			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.87321	102.86169	10.29794			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			101.43985	80.99177	101.43985	80.99177			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	10.09897	101.66078	10.07415			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	81.16600	100.00000	81.16600			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			102.32811	81.59210	102.32811	81.59209			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			101.56777	81.08078	101.56777	81.08077			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			101.82358	81.25864	101.82358	81.25864			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	6.24804	101.48088	6.23270			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			101.58542	6.68569	101.58542	6.66926			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.69517	105.94334	6.67810			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.55831	101.79445	7.53970			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.94499	101.88733	7.92542			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	12.00113	102.87096	11.97131			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.83318	101.59334	9.80902			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.75433	101.62589	11.72544			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	10.05317	101.64915	10.02846			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.83099	101.62589	6.81421			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.92806	101.64915	6.91103			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.97657	101.66078	6.95942			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.90654	101.61194	9.88219			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	10.05317	101.64915	10.02846			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.55651	101.77704	10.53054			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.46110	101.77704	7.44274			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.55651	101.77704	10.53054			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			101.96303	11.28669	101.96303	11.25886			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			102.00952	8.42686	102.00952	8.40608			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			101.95141	11.24112	101.95141	11.21341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.85801	102.88090	14.82109			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.24642	102.93896	12.21598			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.99253	102.91574	14.95527			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.67194	100.16956	38.57811			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	24.84373	115.34604	24.78200			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.16658	98.42479	10.14756			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	12.99235	113.10271	12.96075		230,729,528,400,000.00	040,000,000	996,362,000.00	
TN20	On	17/09/2020	Spot Bond			114.87864	9.97282	114.87864	9.94784		92,602,331,529,785.80	806,088,334	307,460,334.00	
TN23	On	06/11/2023	Spot Bond			120.75839	13.69841	120.75839	13.66329		24,151,678,000,000.00	200,000,000	139,000,000.00	
TN25	On	19/08/2025	Spot Bond			105.49834	10.36438	105.49834	10.34054		43,465,316,080,000.00	412,000,000	132,700,000.00	
TN27	On	14/11/2027	Spot Bond			103.04013	12.34139	103.04013	12.31355		23,946,526,212,000.00	232,400,000	223,439,000.00	
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.35030	100.87844	8.31074			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.54557	100.89915	8.50508			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.79285	100.92536	8.75118			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.81887	100.92812	8.77707			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.04073	101.05768	9.99309			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.04381	101.32571	16.96277			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	18.95553	100.00000	18.80337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.81691	100.00000	9.73811			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.41241	100.00000	8.34488			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.67927	10.00000	99.65259			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.68724	9.75000	99.66123			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.69491	100.00000	9.66991			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	72.90602	97.58601	72.76418			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	66.69125	99.88945	66.69124			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	69.54564	96.66726	69.41689		9,666,726,000,000.00	100,000,000	100,000,000.00	
TSP132	On	29/11/2012	Spot Bond			99.23248	89.97121	99.23248	89.75168			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	82.94976	98.71758	82.76409			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.13680	99.76004	62.01911			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	76.98293	98.31631	76.82362			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.52406	114.88602	10.49770			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	96.15179	104.60170	95.90071			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			99.85679	37.74333	99.85679	31.59211			0.00	0	0.00
UTR042	On	19/04/2016			99.84614	12.92408	99.84614	11.87912			0.00	0	0.00
UTR043	On	06/04/2015			100.02475	21.05955	100.02475	21.00853			0.00	0	0.00
UTR40	On	10/09/2017			107.51485	11.71291	107.51485	11.68509			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	96.48975	100.00000	96.23912			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	44.75315	100.00000	44.64473			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	96.51945	100.00000	96.26875			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	45.01989	100.00000	44.90587			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	96.62638	100.00000	96.37541			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	45.23468	100.00000	45.12509			0.00	0	0.00
VKE01	On	08/05/2015			101.12514	16.79990	101.12514	16.74695			0.00	0	1,000,000.00
VKE02	On	08/05/2016			101.16690	11.24843	101.16690	11.21295			0.00	0	0.00
VKE03	On	08/05/2017			101.16870	8.84426	101.16870	8.81637			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	77.60840	100.00000	77.45256			0.00	0	0.00
VOD005	On	28/11/2012			100.62384	90.06796	100.62384	89.84488			0.00	0	0.00
VOYT01	On	09/09/2015			142.66000	7.71253	142.66000	7.69382			0.00	0	0.00
WS04	On	30/05/2016			125.92352	17.11020	125.92352	17.06485		16,773,012,864,000.00	133,200,000	66,669,000.00	
WS05	On	01/08/2018			235.74310	5.55766	235.74310	5.53360		14,144,586,000,000.00	60,000,000	30,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			110.71509	20.69963	110.71509	20.65014			9,388,639,632,000.00	84,800,000	14,100,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.83329	112.63018	12.80218			15,768,225,200,000.00	140,000,000	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.46291	114.13989	11.43482			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.44425	112.54320	11.41652			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.40265	112.28516	11.37508			12,126,797,280,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	50.83783	95.75673	50.72807			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.19078	94.53097	42.10163			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.41607	86.34739	14.38798			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.09830	92.99863	33.02893			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.70395	91.84060	27.64711			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.91084	85.12782	11.88778			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.77990	90.00797	20.73798			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.39141	86.33473	14.36337			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.02565	64.79116	2.02251			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02757	100.00000	0.02752			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.34457	100.00000	18.30976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.83045	100.00000	8.81369			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.84962	100.00000	7.83473			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On	21/06/2016	Spot Bond			100.00000	7.84962	100.00000	7.83473			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.42902	100.00000	7.41492			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.60385	100.00000	6.59133			0.00	0	0.00

Total for j-Bonds : ,421,435,148,153,440.00 ,816,710,020 111,682,742,867.00

Grand Total: ?1,435,405,705,840.00 ?16,744,423 11,684,290,667.00