



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/10/2012

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			8.84070	8.84070	8.68470	8.68470		15.59	191,197,818.90	21,627	314,710.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			889.97420	0.88997	1,043.756	15.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			5.27420	0.00527	3.056	15.69	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			745.26350	0.74526	895.841	14.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			10.56350	0.01056	5.141	14.79	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			698.20130	0.69820	847.303	14.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			13.50130	0.01350	6.603	14.68	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			3.83290	0.00383	4.945	27.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,419.13290	2.41913	2,264.245	27.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			64.47940	0.06448	90.247	17.76	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			629.77940	0.62978	499.547	17.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			41.05760	0.04106	56.308	19.22	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			856.35760	0.85636	715.608	19.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			10.11790	0.01012	13.174	24.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,725.41790	1.72542	1,572.474	24.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			86.35640	0.08636	122.153	16.94	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			501.65640	0.50166	381.453	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			70.89590	0.07090	99.775	17.49	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			586.19590	0.58620	459.075	17.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			66.96160	0.06696	93.935	17.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			612.26160	0.61226	483.235	17.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			130.21770	0.13022	183.482	15.86	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			345.51770	0.34552	242.782	15.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			105.93400	0.10593	149.727	16.40	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			421.23400	0.42123	309.027	16.40	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			103.77950	0.10378	146.709	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			429.07950	0.42908	316.009	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			177.61770	0.17762	252.276	15.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			242.91770	0.24292	161.576	15.38	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			160.17990	0.16018	226.653	15.49	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			275.47990	0.27548	185.953	15.49	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			153.68420	0.15368	216.957	15.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			288.98420	0.28898	196.257	15.53	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			301.12480	0.30112	410.198	14.87	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			116.42480	0.11642	69.499	14.87	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			244.90430	0.24490	341.135	15.08	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			160.20430	0.16020	100.435	15.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			196.86780	0.19687	279.894	15.28	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			212.16780	0.21217	139.194	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			438.13080	0.43813	569.374	14.46	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			53.43080	0.05343	28.674	14.46	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			423.01860	0.42302	552.344	14.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			58.31860	0.05832	31.644	14.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			400.91490	0.40091	527.223	14.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			66.21490	0.06621	36.523	14.56	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			651.81570	0.65182	799.128	14.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			17.11570	0.01712	8.428	14.58	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			606.22220	0.60622	751.390	14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			21.52220	0.02152	10.690	14.47	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			477.17840	0.47718	612.872	14.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			42.47840	0.04248	22.172	14.36	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.95610	8.95610	8.79700	8.79700		16.67	958,302.70	107	40,173.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			94.88720	0.09489	116.655	21.45	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,497.88720	1.49789	1,360.555	21.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			72.74330	0.07274	88.948	22.76	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,825.74330	1.82574	1,682.848	22.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			58.26480	0.05826	71.723	23.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,111.26480	2.11126	1,965.623	23.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			204.60810	0.20461	251.946	18.19	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			757.60810	0.75761	645.846	18.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			168.37870	0.16838	207.429	18.97	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			921.37870	0.92138	801.329	18.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			112.00810	0.11201	138.020	20.70	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,315.00810	1.31501	1,181.920	20.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			345.09620	0.34510	422.044	16.33	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			398.09620	0.39810	315.944	16.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			293.88210	0.29388	360.102	16.86	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			496.88210	0.49688	404.002	16.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			264.40760	0.26441	324.688	17.24	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			567.40760	0.56741	468.588	17.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			780.91000	0.78091	914.991	14.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			83.91000	0.08391	58.891	14.91	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			507.18380	0.50718	609.660	15.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			210.18380	0.21018	153.560	15.14	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			385.06610	0.38507	469.381	15.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			338.06610	0.33807	263.281	15.99	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			861.86980	0.86187	1,001.985	14.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			64.86980	0.06487	45.885	14.99	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			9.05770	9.05770	8.89580	8.89580		17.17	905,770.00	100	14,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			542.95860	0.54296	628.760	16.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			397.15860	0.39716	321.060	16.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			538.65640	0.53866	623.916	16.17	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			402.85640	0.40286	326.216	16.17	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			547.29810	0.54730	633.645	16.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			391.49810	0.39150	315.945	16.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.22890	9.22890	9.06390	9.06390		17.93	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			498.52500	0.49852	555.110	18.99	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,124.62500	1.12463	1,016.210	18.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			380.59780	0.38060	423.838	20.39	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,586.69780	1.58670	1,464.938	20.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,251.13760	1.25114	1,387.856	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			187.23760	0.18724	158.956	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			809.82410	0.80982	898.542	16.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			495.92410	0.49592	419.642	16.49	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			710.98060	0.71098	786.874	17.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			647.08060	0.64708	557.974	17.19	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38520	9.38520	9.22440	9.22440		18.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,563.11250	1.56311	1,689.119	16.17	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			338.71250	0.33871	303.919	16.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.04620	10.04620	9.90040	9.90040		19.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.84070	8.84070	8.68470	8.68470		15.59	44,203.50	5	1,250.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			43,727.05590	0.43727	56,880.855	14.38	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			5,257.05590	0.05257	2,810.855	14.38	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			24,982.08970	0.24982	34,496.135	14.82	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			15,512.08970	0.15512	9,426.135	14.82	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			16,017.98940	0.16018	22,604.983	15.44	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			27,547.98940	0.27548	18,534.983	15.44	0.00	0	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			8.95610	8.95610	8.79700	8.79700		16.67	44,780.50	5	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			41,158.86370	0.41159	50,012.440	15.78	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			30,458.86370	0.30459	23,402.440	15.78	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			9.05770	9.05770	8.89580	8.89580		17.17	45,288.50	5	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			53,865.64050	0.53866	62,391.555	16.17	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			40,285.64050	0.40286	32,621.555	16.17	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			54,729.81400	0.54730	63,364.532	16.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			39,149.81400	0.39150	31,594.532	16.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			54,295.85910	0.54296	62,876.032	16.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			39,715.85910	0.39716	32,106.032	16.14	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.08840	14.08840	13.92460	13.92460		12.98	3,662,984.00	260	14,311.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,678.25270	1.67825	1,840.845	15.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			3.65270	0.00365	2.445	15.75	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			621.61190	0.62161	758.151	12.15	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			67.01190	0.06701	39.751	12.15	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			489.33710	0.48934	609.546	12.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			114.73710	0.11474	71.146	12.25	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			393.27640	0.39328	499.399	12.45	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			168.67640	0.16868	111.000	12.45	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			265.04710	0.26505	344.652	12.78	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			290.44710	0.29045	206.252	12.78	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			179.12700	0.17913	230.576	13.28	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			454.52700	0.45453	342.176	13.28	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.26830	14.26830	14.10000	14.10000		13.87	0.00	0	5,090.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			399.05850	0.39906	450.629	14.21	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			699.05850	0.69906	582.329	14.21	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			799.45330	0.79945	907.496	12.67	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			229.45330	0.22945	169.197	12.67	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			699.50760	0.69951	795.615	12.94	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			299.50760	0.29951	227.315	12.94	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			595.42010	0.59542	678.434	13.28	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			395.42010	0.39542	310.134	13.28	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.42620	14.42620	14.25360	14.25360		14.37	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			885.90190	0.88590	961.693	13.10	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			422.30190	0.42230	325.493	13.10	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			880.78370	0.88078	956.029	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			427.18370	0.42718	329.829	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			875.69850	0.87570	950.391	13.13	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			432.09850	0.43210	334.191	13.13	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,300.49470	2.30049	2,461.596	14.39	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			46.89470	0.04689	35.396	14.39	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,405.42970	1.40543	1,533.060	12.55	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			151.82970	0.15183	106.860	12.55	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11090	0.11090	0.10880	0.10880		16.78	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			222.65590	0.00223	326.376	16.78	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			342.65590	0.00343	236.376	16.78	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11240	0.11240	0.11030	0.11030		18.04	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,044.68650	0.02045	2,249.378	17.54	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			14.68650	0.00015	9.378	17.54	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,146.33810	0.01146	1,326.504	17.42	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			116.33810	0.00116	86.504	17.42	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			520.40550	0.00520	634.919	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			490.40550	0.00490	394.919	18.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.46630	11.46630	11.35630	11.35630		13.23	3,290,828.10	287	73,819.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,857.36540	1.85737	1,967.021	18.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.06540	0.00107	0.721	18.34	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,508.74460	1.50874	1,618.038	16.67	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.44460	0.00244	1.738	16.67	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			175.66420	0.17566	215.265	13.40	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			319.36420	0.31936	248.965	13.40	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			476.02460	0.47602	561.000	12.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			69.72460	0.06972	44.700	12.37	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			439.55180	0.43955	520.997	12.46	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			83.25180	0.08325	54.697	12.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			371.71220	0.37171	445.607	12.63	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			115.41220	0.11541	79.307	12.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,064.40070	1.06440	1,171.982	14.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			8.10070	0.00810	5.682	14.53	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			967.44470	0.96744	1,074.075	14.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			11.14470	0.01114	7.775	14.15	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			578.18250	0.57818	674.709	12.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			41.88250	0.04188	28.409	12.59	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.62750	11.62750	11.51410	11.51410		14.30	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			704.36510	0.70437	786.700	12.93	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			160.26510	0.16027	129.200	12.93	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			145.31050	0.14531	163.172	17.00	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,271.21050	1.27121	1,175.672	17.00	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.76910	11.76910	11.65280	11.65280		14.69	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			736.31640	0.73632	806.011	13.54	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			323.51640	0.32352	276.910	13.54	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			731.04960	0.73105	800.337	13.56	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			328.24960	0.32825	281.237	13.56	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			725.81880	0.72582	794.703	13.59	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			333.01880	0.33302	285.603	13.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			12.00930	12.00930	11.89000	11.89000		15.15	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,080.44080	1.08044	1,156.167	13.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			390.44080	0.39044	346.867	13.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			111.40095	111.40095	111.40192	111.40192			224,695,716.15	2,017	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,411.92000	11.41192	11,410.950		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			11,401.92000	11.40192	11,400.950		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			11,391.92000	11.39192	11,390.950		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			107.68370	107.68370	107.68246	107.68246			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,692.46000	8.69246	8,693.700		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			8,682.46000	8.68246	8,683.700		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			8,672.46000	8.67246	8,673.700		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			114.11830	114.11830	114.69385	114.69385			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			10,703.85000	10.70385	10,128.300		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			10,693.85000	10.69385	10,118.300		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			10,683.85000	10.68385	10,108.300		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			475.06300	475.06300	475.01700	475.01700			57,007,560.00	12	0.00
AL7T	On	07/02/2013	Index Future			481.88300	481.88300	481.83500	481.83500			57,825,960.00	12	12.00
ALBI	On	01/11/2012	Index Future			422.07000	422.07000	423.12200	423.12200			156,165,900.00	37	813.00
ALBI	On	07/02/2013	Index Future			428.12900	428.12900	429.19500	429.19500			0.00	0	198.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			9.03170	9.03170	8.93030	8.93030		11.66	0.00	0	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			492.27290	0.49227	584.593	11.94	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			21.97290	0.02197	12.893	11.94	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.08460	9.08460	8.98140	8.98140		12.60	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			569.25310	0.56925	645.304	11.92	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			97.85310	0.09785	70.704	11.92	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.13110	9.13110	9.02600	9.02600			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			276.00000	0.27600	381.100		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			266.00000	0.26600	371.100		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			286.00000	0.28600	391.100		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			9.17900	9.17900	9.07260	9.07260		13.42	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			540.75040	0.54075	603.353	13.00	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			358.15040	0.35815	314.353	13.00	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			535.82780	0.53583	598.118	13.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			363.22780	0.36323	319.118	13.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			530.93970	0.53094	592.923	13.04	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			368.33970	0.36834	323.923	13.04	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.48580	9.48580	9.40240	9.40240		14.38	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.89680	8.89680	8.73740	8.73740		15.40	0.00	0	82.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			445.74800	0.44575	578.655	14.96	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			58.34800	0.05835	31.855	14.96	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.99280	8.99280	8.83100	8.83100		14.04	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			404.12030	0.40412	507.692	13.44	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			213.12030	0.21312	154.892	13.44	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			398.63820	0.39864	501.394	13.45	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			217.63820	0.21764	158.595	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			393.21130	0.39321	495.152	13.47	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			222.21130	0.22221	162.352	13.47	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.24770	0.24770	0.18420	0.18420			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.18120	0.18120	0.17670	0.17670			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00490	0.00490	0.01190	0.01190			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00910	0.00910	0.01080	0.01080			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.22510	0.22510	0.22080	0.22080			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00280	0.00280	0.00260	0.00260			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			0.18610	0.18610	0.18860	0.18860			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.23420	0.23420	0.23160	0.23160			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00280	0.00280	0.00260	0.00260			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.11750	0.11750	0.10870	0.10870			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.34870	0.34870	0.28150	0.28150			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.07120	0.07120	0.05090	0.05090			0.00	0	52,750.00
CF CAN/On	20/12/2012	Can-Do Future			8,188.00000	8,188.00000	2,758.00000	2,758.00000			0.00	0	10.00
CF CAN/On	20/12/2012	Can-Do Future			10,036.00000	10,036.00000	3,082.00000	3,082.00000			0.00	0	10.00
CF CAN/On	21/11/2012	Can-Do Future			4,078.00000	4,078.00000	4,169.00000	4,169.00000			0.00	0	10.00
CF CAN/On	20/12/2012	Can-Do Future			4,521.00000	4,521.00000	4,566.00000	4,566.00000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future			9.48100	9.48100	9.38620	9.38620		13.76	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			401.58000	0.40158	477.160	12.55	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			55.38000	0.05538	36.160	12.55	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.62100	9.62100	9.52330	9.52330		15.44	240,525.00	25	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			563.96670	0.56397	628.196	14.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			180.66670	0.18067	147.196	14.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			558.05650	0.55806	621.777	14.15	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			184.75650	0.18476	150.777	14.15	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			552.19840	0.55220	615.409	14.18	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			188.89840	0.18890	154.409	14.18	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.78870	8.78870	8.63410	8.63410		15.48	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Call			227.18050	0.22718	364.215	15.92	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			23.08050	0.02308	5.515	15.92	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Call			219.10600	0.21911	354.806	15.91	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Put			25.00600	0.02501	6.106	15.91	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Call			211.15430	0.21115	345.450	15.90	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Put			27.05430	0.02705	6.750	15.90	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.60	Call			109.31310	0.10931	214.285	15.72	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.60	Put			75.21310	0.07521	25.585	15.72	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.70	Call			65.28380	0.06528	141.270	15.60	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.70	Put			131.18380	0.13118	52.570	15.60	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Call			50.65490	0.05065	110.634	15.54	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Put			166.55490	0.16655	71.934	15.54	0.00	0	0.00
DABG On	07/11/2012	Any day expiry			8.79490	8.79490	8.64010	8.64010		15.26	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Call			197.20160	0.19720	320.308	14.84	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Put			47.10160	0.04710	15.408	14.84	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Call			190.29270	0.19029	311.632	14.85	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Put			50.19270	0.05019	16.732	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.51	Call			183.52160	0.18352	303.045	14.87	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			53.42160	0.05342	18.145	14.87	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			84.80500	0.08480	161.060	15.12	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			144.70500	0.14470	66.160	15.12	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry			7.10430	7.10430	7.04610	7.04610		14.90	0.00	4,000	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Call			62.11230	0.06211	114.300	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Put			6.01230	0.00601	0.000	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Call			53.73810	0.05374	104.300	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Put			7.63810	0.00764	0.000	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Call			45.76170	0.04576	94.300	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Put			9.66170	0.00966	0.000	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Call			7.71080	0.00771	14.300	14.90	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Put			51.61080	0.05161	0.000	14.90	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry			8.81340	8.81340	8.68000	8.68000		15.16	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.68	Call			0.00000	0.00000	225.200	14.91	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.68	Put			0.00000	0.00000	91.800	14.91	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.75	Call			0.00000	0.00000	184.991	15.05	0.00	10,000	10,000.00
DABM U	On	22/11/2012	Any day expiry	8.75	Put			0.00000	0.00000	121.591	15.05	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	9.00	Call			0.00000	0.00000	90.395	16.44	0.00	20,000	20,000.00
DABM U	On	22/11/2012	Any day expiry	9.00	Put			0.00000	0.00000	276.995	16.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.78630	8.78630	8.63170	8.63170		15.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,231.70670	1.23171	1,386.303	29.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00670	0.00001	0.003	29.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			911.73730	0.91174	1,066.310	24.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.03730	0.00004	0.010	24.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			781.79180	0.78179	936.319	22.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.09180	0.00009	0.019	22.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			48.82860	0.04883	117.580	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Put			137.12860	0.13713	51.280	15.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			8.44260	0.00844	18.995	17.58	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			396.74260	0.39674	252.695	17.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			632.03010	0.63203	786.362	20.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.33010	0.00033	0.062	20.29	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			384.99450	0.38499	536.946	17.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			3.29450	0.00329	0.646	17.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			157.60630	0.15761	285.287	16.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			35.90630	0.03591	8.987	16.28	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.82330	8.82330	8.66770	8.66770		15.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			151.42100	0.15142	227.168	15.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			203.72100	0.20372	123.868	15.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			71.38550	0.07139	107.920	16.57	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			423.68550	0.42369	304.620	16.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			820.92790	0.82093	975.054	16.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			3.22790	0.00323	1.754	16.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			675.30480	0.67530	827.067	15.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			7.60480	0.00760	3.767	15.36	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			256.39320	0.25639	365.448	14.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			98.69320	0.09869	52.148	14.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			949.41350	0.94941	1,104.341	16.88	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			1.71350	0.00171	1.041	16.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.85690	8.85690	8.70060	8.70060		15.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			219.58050	0.21958	298.552	15.11	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			238.98050	0.23898	161.652	15.11	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			127.43180	0.12743	173.167	16.36	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			446.83180	0.44683	336.267	16.36	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			860.37330	0.86037	1,012.726	15.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			9.77330	0.00977	5.826	15.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			719.99430	0.71999	867.127	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.00	Put			19.39430	0.01939	10.227	14.48	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			325.30170	0.32530	428.723	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			134.70170	0.13470	81.823	14.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			986.95360	0.98695	1,140.734	15.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			6.35360	0.00635	3.834	15.72	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.89950	8.89950	8.74210	8.74210		17.88	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			342.64870	0.34265	433.314	14.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			220.54870	0.22055	153.814	14.97	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			295.81120	0.29581	377.243	15.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			273.71120	0.27371	197.743	15.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			194.00920	0.19401	247.250	16.40	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			471.90920	0.47191	367.750	16.40	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			778.39510	0.77840	921.470	14.45	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			36.29510	0.03630	21.970	14.45	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			352.73450	0.35273	445.279	14.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			210.63450	0.21063	145.779	14.90	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			347.66110	0.34766	439.265	14.94	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			215.56110	0.21556	149.765	14.94	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			914.24710	0.91425	1,064.179	15.02	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			22.14710	0.02215	14.679	15.02	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.93250	8.93250	8.77410	8.77410		16.48	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			250.00480	0.25000	310.609	16.77	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			495.90480	0.49590	398.109	16.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			409.36630	0.40937	502.089	15.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			245.26630	0.24527	179.589	15.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			404.37820	0.40438	496.343	15.36	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			250.27820	0.25028	183.843	15.36	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			357.37820	0.35738	441.921	15.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			303.27820	0.30328	229.421	15.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			958.98940	0.95899	1,107.259	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	7.85	Put			34.88940	0.03489	24.759	15.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			827.40710	0.82741	968.695	14.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			53.30710	0.05331	36.195	14.85	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			414.40780	0.41441	507.891	15.29	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			240.30780	0.24031	175.391	15.29	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.96550	8.96550	8.80620	8.80620		16.72	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			296.27980	0.29628	361.638	17.06	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			530.07980	0.53008	436.138	17.06	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			293.26760	0.29327	358.043	17.10	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			537.06760	0.53707	442.543	17.10	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			290.29200	0.29029	354.488	17.13	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			544.09200	0.54409	448.988	17.13	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			875.39640	0.87540	1,015.156	15.04	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			69.19640	0.06920	49.656	15.04	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			302.40620	0.30241	368.942	16.98	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			516.20620	0.51621	423.442	16.98	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			9.00200	9.00200	8.84160	8.84160		17.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			347.83560	0.34784	417.468	17.22	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			556.23560	0.55624	465.468	17.22	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			344.70810	0.34471	413.810	17.25	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			563.10810	0.56311	471.810	17.25	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			926.05480	0.92605	1,066.466	15.22	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			84.45480	0.08445	64.466	15.22	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			357.40890	0.35741	428.661	17.11	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			535.80890	0.53581	446.661	17.11	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			350.99300	0.35099	421.164	17.18	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			549.39300	0.54939	459.164	17.18	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.71258	109.71258	109.99417	109.99417			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,004.17000	4.00417	3,722.580		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			3,994.17000	3.99417	3,712.580		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			3,984.17000	3.98417	3,702.580		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			9.04173	86.70532	8.93737	87.57446			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,161.57000	2.16157	1,292.430		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			9.15017	87.92046	9.04228	88.80161			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			4,294.32000	4.29432	5,175.470		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			4,205.63000	4.20563	5,086.780		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,117.07000	4.11707	4,998.220		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			422.60100	422.60100	423.49000	423.49000			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			195,300.00000	19.53000	186,410.000		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			428.66700	428.66700	429.56800	429.56800			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			34,220.00000	3.42200	43,230.000		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			34,320.00000	3.43200	43,330.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			34,420.00000	3.44200	43,430.000		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			190.43300	190.43300	190.46000	190.46000			820,766,230.00	431	138.00
IGOV	On	07/02/2013	Index Future			193.16600	193.16600	193.19400	193.19400			832,545,460.00	431	468.00
ILBI	On	01/11/2012	Index Future			515.71900	515.71900	516.29000	516.29000			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			522.97000	522.97000	523.54800	523.54800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	5.05000	94.95000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.92000	95.08000	4.92000	95.08000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.88000	95.12000	4.87000	95.13000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.82000	95.18000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.80000	95.20000	4.78000	95.22000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.79000	95.21000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.79000	95.21000	4.77000	95.23000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.87000	95.13000	4.84000	95.16000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.97000	95.03000	4.94000	95.06000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.10000	94.90000	5.07000	94.93000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.24000	94.76000	5.21000	94.79000			0.00	0	800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	17/09/2014			5.39000	94.61000	5.35000	94.65000			0.00	0	0.00
NZ\$ / R	On	14/12/2012			7.16230	7.16230	7.08390	7.08390		10.75	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Call			461.63110	0.46163	537.048	11.62	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Put			7.73110	0.00773	4.748	11.62	0.00	0	0.00
NZ\$ / R	On	18/03/2013			7.21510	7.21510	7.13530	7.13530		12.56	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Call			359.76990	0.35977	416.362	12.14	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Put			114.46990	0.11447	91.262	12.14	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Call			353.39640	0.35340	409.465	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Put			118.09640	0.11810	94.365	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Call			347.09440	0.34709	402.638	12.17	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Put			121.79440	0.12179	97.538	12.17	0.00	0	0.00
R023	On	01/11/2012			7.08279	106.24414	7.06340	106.38888			0.00	0	1,049.00
R023	On	01/11/2012	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.04	Put			175.01000	0.17501	319.750		0.00	0	0.00
R023	On	01/11/2012	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.05	Put			100.17000	0.10017	244.910		0.00	0	0.00
R023	On	01/11/2012	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.06	Put			25.40000	0.02540	170.140		0.00	0	0.00
R023	On	07/02/2013			7.15573	107.73310	7.13558	107.87970			0.00	0	0.00
R023	On	07/02/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.04	Put			699.03000	0.69903	845.630		0.00	0	0.00
R023	On	07/02/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.05	Put			625.61000	0.62561	772.210		0.00	0	0.00
R023	On	07/02/2013	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.06	Put			552.26000	0.55226	698.860		0.00	0	0.00
R023	On	02/05/2013			7.21633	105.12362	7.19550	105.27193			1,681,977.92	16	0.00
R023	On	02/05/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.04	Put			1,115.87000	1.11587	1,264.180		0.00	0	0.00
R023	On	02/05/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.05	Put			1,043.65000	1.04365	1,191.960		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			971.49000	0.97149	1,119.800		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.38703	123.13642	5.38722	123.13586		2.30	0.00	0	14,529.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,155.98000	1.15598	1,156.070	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1.28000	0.00128	0.810	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,489.22000	2.48922	2,489.780	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.40918	124.86210	5.40946	124.86135		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,341.93000	2.34193	2,341.680	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			46.71000	0.04671	45.710	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42099	119.57124	5.42131	119.57046		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			624.64000	0.62464	623.130	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			822.34000	0.82234	820.050	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			636.08000	0.63608	634.580	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			809.44000	0.80944	807.160	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			647.65000	0.64765	646.150	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			796.68000	0.79668	794.400	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	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.65386	128.25321	7.57432	129.04981		12.52	0.00	0	36,851.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,697.34000	2.69734	2,030.990	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			259.76000	0.25976	390.010	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,249.13000	4.24913	3,491.020	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			68.03000	0.06803	106.520	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,843.80000	8.84380	8,047.400	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.50	Put			0.42000	0.00042	0.620	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,693.56000	11.69356	10,896.960	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.01000	0.00001	0.010	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.73531	124.76076	7.65288	125.56843		13.51	0.00	0	1,050.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,706.07000	7.70607	7,085.800	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,376.84000	1.37684	1,564.240	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,768.28000	8.76828	8,114.260	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,079.10000	1.07910	1,232.750	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,958.13000	2.95813	2,593.330	13.38	412,339.47	159	727.00
R186	On	07/02/2013	Bond Future	7.50	Put			4,475.88000	4.47588	4,918.750	13.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			4,161.61000	4.16161	3,709.870	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,210.79000	3.21079	3,566.720	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,603.25000	5.60325	5,070.520	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,251.60000	2.25160	2,526.540	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,259.02000	1.25902	1,059.950	13.12	932,756.00	880	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,926.00000	7.92600	8,534.600	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,990.93000	1.99093	1,712.510	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,047.18000	6.04718	6,576.430	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.80765	126.27025	7.72261	127.08765		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,411.71000	3.41171	3,071.430	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,583.17000	6.58317	7,060.290	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,451.19000	3.45119	3,108.260	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,522.64000	6.52264	6,997.110	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,372.52000	3.37252	3,034.880	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,644.10000	6.64410	7,123.860	12.98	0.00	0	0.00
R186	On	07/11/2013	Bond Future			7.99481	124.23351	7.90350	125.07183		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			8,157.67000	8.15767	7,671.190	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			5,913.09000	5.91309	6,264.930	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			8,208.23000	8.20823	7,720.060	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			5,873.83000	5.87383	6,223.980	13.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future	8.75	Call			11,408.68000	11.40868	10,828.760	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			3,939.42000	3.93942	4,197.820	14.28	0.00	0	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			8,106.74000	8.10674	7,621.960	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			5,952.08000	5.95208	6,305.620	13.82	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.33540	213.33540	213.34072	213.34072			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			5,649.28000	5.64928	5,654.600		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			5,659.28000	5.65928	5,664.600		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,669.28000	5.66928	5,674.600		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			278.65150	278.65150	278.77593	278.77593			26,193,241.00	94	1,988.00
R197	On	01/11/2012	Bond Future	266.99	Call			11,785.93000	11.78593	11,661.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			11,775.93000	11.77593	11,651.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			11,765.93000	11.76593	11,641.500		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.94489	110.86925	4.93935	110.88083		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			372.31000	0.37231	359.140	1.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Put			16.40000	0.01640	14.810	1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.89691	108.01483	4.89058	108.02642		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			422.65000	0.42265	414.450	1.43	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			259.05000	0.25905	262.440	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.83827	109.32173	4.83099	109.33343		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			34.16000	0.03416	32.850	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,316.31000	1.31631	1,326.700	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			35.62000	0.03562	34.270	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,301.44000	1.30144	1,311.790	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			37.14000	0.03714	35.750	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,286.62000	1.28662	1,296.930	1.16	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.96969	205.96969	205.96712	205.96712			0.00	0	50,601.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,977.12000	13.97712	13,979.690		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			13,967.12000	13.96712	13,969.690		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			13,957.12000	13.95712	13,959.690		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			5.78919	111.46231	5.80974	111.37111		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,582.67000	4.58267	4,673.870	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.83040	113.02437	5.85245	112.93174		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			551.67000	0.55167	577.150	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,873.25000	1.87325	1,806.100	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,729.04000	1.72904	1,785.550	4.55	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			654.11000	0.65411	617.990	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,466.14000	3.46614	3,545.030	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			178.98000	0.17898	165.240	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,532.40000	4.53240	4,617.910	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			79.97000	0.07997	72.850	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.86318	110.23540	5.88662	110.14161		4.46	1,763,766.40	16	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,441.48000	1.44148	1,486.350	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,387.99000	1.38799	1,339.070	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,462.17000	1.46217	1,507.460	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,368.72000	1.36872	1,320.220	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,420.96000	1.42096	1,465.410	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,407.45000	1.40745	1,358.110	4.44	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.09500	112.61993	6.10049	112.59062		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,781.71000	5.78171	5,811.020	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	0.000	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.14328	110.16785	6.14911	110.13800		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,765.82000	5.76582	5,791.470	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			112.88000	0.11288	108.680	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.18706	111.50085	6.19320	111.47058		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,240.92000	2.24092	2,252.330	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,765.10000	1.76510	1,746.240	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,268.22000	2.26822	2,279.750	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,743.39000	1.74339	1,724.650	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,295.69000	2.29569	2,307.350	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,721.88000	1.72188	1,703.270	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.01244	105.15218	5.01176	105.15298		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			94.00000	0.09400	90.080	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			49.38000	0.04938	46.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93439	102.86078	4.93366	102.86144		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			153.25000	0.15325	152.000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			311.17000	0.31117	310.580	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.82542	104.10532	4.82450	104.10595		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			34.25000	0.03425	33.850	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,023.49000	1.02349	1,023.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			34.92000	0.03492	34.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,017.21000	1.01721	1,017.440	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			35.60000	0.03560	35.190	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,010.94000	1.01094	1,011.160	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			6.42590	106.91859	6.43147	106.88601		7.19	0.00	0	14,990.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,459.68000	6.45968	6,492.260	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48299	104.77743	6.48886	104.74427		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,506.55000	6.50655	6,534.620	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			142.67000	0.14267	137.580	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.53676	106.04521	6.54290	106.01159		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,051.02000	2.05102	2,060.910	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,616.18000	2.61618	2,592.450	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,076.86000	2.07686	2,086.870	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,586.93000	2.58693	2,563.320	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,102.89000	2.10289	2,113.020	7.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.46	Put			2,557.91000	2.55791	2,534.420	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/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.61131	101.56020	6.61189	101.55648		8.88	102,575,802.00	1,010	11,907.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,424.00000	1.42400	1,406.080	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			165.53000	0.16553	143.890	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,492.14000	5.49214	5,495.820	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.07000	0.00007	0.030	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,677.09000	6.67709	6,680.810	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67082	102.98351	6.67145	102.97959		8.73	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			493.93000	0.49393	488.690	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,777.85000	4.77785	4,768.690	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,839.40000	6.83940	6,838.950	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			230.45000	0.23045	226.080	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,386.26000	12.38626	12,389.770	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			9.50000	0.00950	9.090	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72304	100.83656	6.72369	100.83262		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,385.42000	2.38542	2,380.480	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,894.07000	2.89407	2,885.190	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,414.51000	2.41451	2,409.580	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,862.21000	2.86221	2,853.340	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,443.80000	2.44380	2,438.880	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,830.61000	2.83061	2,821.750	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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.44374	78.39597	8.33917	79.27619		18.12	0.00	0	11,549.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,247.85000	5.24785	4,378.240	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			11.46000	0.01146	22.070	18.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.52435	79.49458	8.41666	80.38708		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,799.53000	3.79953	3,259.570	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,046.84000	2.04684	2,399.380	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,824.80000	4.82480	4,210.750	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,484.39000	1.48439	1,762.840	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,107.14000	6.10714	5,420.460	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,004.37000	1.00437	1,210.190	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.59438	77.31483	8.48392	78.21808		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,771.94000	2.77194	2,426.270	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,841.06000	6.84106	7,398.640	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,709.92000	2.70992	2,369.670	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,957.95000	6.95795	7,520.950	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,740.72000	2.74072	2,397.760	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,899.22000	6.89922	7,459.510	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			158.40834	158.40834	158.91933	158.91933			192,624,541.44	1,216	2,224.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,929.33000	13.92933	13,418.340		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,919.33000	13.91933	13,408.340		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			13,909.33000	13.90933	13,398.340		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			123.51856	123.51856	123.52269	123.52269			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,532.69000	1.53269	1,528.560		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			1,522.69000	1.52269	1,518.560		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			1,512.69000	1.51269	1,508.560		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			128.49187	128.49187	128.49313	128.49313			48,569,926.86	378	5,108.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,503.13000	6.50313	6,501.870		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			6,493.13000	6.49313	6,491.870		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			6,483.13000	6.48313	6,481.870		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			8.23926	89.66635	8.15478	90.39439		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			65.48000	0.06548	22.290	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,677.92000	3.67792	4,362.770	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,435.04000	5.43504	4,712.960	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			9.73000	0.00973	15.690	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.32488	90.92297	8.23771	91.66106		15.97	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
R213	On	07/02/2013	Bond Future	8.90	Call			6,558.56000	6.55856	5,991.640	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,169.58000	1.16958	1,340.750	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.39628	88.48873	8.30677	89.23579		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,768.97000	2.76897	2,481.390	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,819.21000	6.81921	7,278.690	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,800.78000	2.80078	2,510.940	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,761.45000	6.76145	7,218.670	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,832.82000	2.83282	2,540.700	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,704.04000	6.70404	7,158.980	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/R1On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.47368	80.11705	8.36910	81.04576			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,522.89000	3.52289	4,451.600		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			3,426.70000	3.42670	4,355.410		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			3,330.69000	3.33069	4,259.400		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	100.00000			0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.40880	1.40880	1.38240	1.38240			15.53	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			564.51450	0.05645	765.993		14.83	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			140.51450	0.01405	77.993		14.83	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.41600	1.41600	1.38980	1.38980			16.09	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			1,159.41570	0.11594	1,374.754		15.21	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			161.41570	0.01614	114.754		15.21	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			1,085.21260	0.10852	1,294.306		15.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			187.21260	0.01872	134.306	15.23	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,013.73680	0.10137	1,216.191	15.26	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			215.73680	0.02157	156.191	15.26	0.00	0	0.00
Total for Derivatives :											2,724,151,678.44	63,130	1,520,962.00	

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	12.02827	100.19948	11.99875			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.61652	111.91291	22.56196			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.26584	100.28788	9.24309			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.70276	107.66087	9.67970		19,809,600,080,000.00		184,000,000	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.64101	103.39172	20.59355		3,411,926,760,000.00		33,000,000	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.55444	104.36845	38.46510		1,649,021,510,000.00		15,800,000	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.26256	101.36321	10.23741			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.43224	113.91613	15.39448		1,139,161,300,000.00		10,000,000	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	58.86973	100.27783	58.72520			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			211.62296	54.14891	211.62296	53.98455			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			129.44081	23.43191	129.44081	23.36495			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			262.36064	3.99839	262.36064	3.98012		262,360,640,000.00		1,000,000	500,000.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.21468	100.84946	22.16046			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.41679	100.44837	40.31741			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.54150	100.42180	12.51067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07 On	17/03/2018	Spot Bond			100.43468	8.08355	100.43468	8.06369			2,611,301,680,000.00	26,000,000	13,000,000.00
ABFN08 On	17/03/2020	Spot Bond			100.45423	7.63352	100.45423	7.61474			0.00	0	0.00
ABFN09 On	17/03/2026	Spot Bond			100.46712	7.69785	100.46712	7.67891			0.00	0	0.00
ABL10A On	15/03/2015	Spot Bond			111.10270	22.32057	111.10270	22.26615			822,159,980,000.00	7,400,000	3,700,000.00
ABL10B On	15/03/2015	Spot Bond			103.51808	21.68082	103.51808	21.62606			0.00	0	0.00
ABL11A On	29/09/2014	Spot Bond			105.34380	27.44298	105.34380	27.37890			0.00	0	0.00
ABL11B On	29/09/2014	Spot Bond			101.94970	28.15588	101.94970	28.08572			0.00	0	0.00
ABL12B On	08/03/2015	Spot Bond			101.07971	22.05686	101.07971	22.00232			0.00	0	0.00
ABL13 On	11/10/2016	Spot Bond			99.99989	11.22809	99.99989	11.20090			0.00	0	0.00
ABL14 On	09/10/2015	Spot Bond			100.00000	10.04662	100.00000	9.97121			0.00	0	0.00
ABL15 On	09/10/2017	Spot Bond			100.00000	2.51166	100.00000	2.49280			0.00	0	0.00
ABL7 On	18/02/2013	Spot Bond			103.66357	79.84630	103.66357	79.67572			0.00	0	0.00
ABL8A On	19/09/2013	Spot Bond			107.24687	53.88559	107.24687	53.75792			364,639,358,000.00	3,400,000	1,700,000.00
ABL8B On	19/09/2013	Spot Bond			102.43496	59.64533	102.43496	59.49608			0.00	0	0.00
ABL9 On	19/02/2013	Spot Bond			100.00000	95.96045	100.00000	95.71629			0.00	0	0.00
ABLC04 On	15/02/2013	Spot Bond			100.00000	96.47887	100.00000	96.30931			0.00	0	0.00
ABLC07 On	15/02/2013	Spot Bond			100.85053	92.59069	100.85053	92.13559			0.00	0	0.00
ABLI01 On	31/03/2013	Spot Bond			211.08307	54.21459	211.08307	54.05026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			133.30786	35.01943	133.30786	34.91872			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.09498	119.08892	17.04913			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.36458	109.87287	7.34602			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.77187	118.65286	19.72189			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	14.98208	99.88052	14.94582			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.07599	100.32050	11.04908			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.56544	100.26386	10.53950			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.54919	100.35503	13.50629			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			104.30633	6.08513	104.30633	6.07055			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	21.68191	100.00000	21.56654			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.76752	158.84518	2.75836			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.78841	152.12037	11.75080			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.05142	164.13952	4.03776			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	94.99892	141.35498	94.74433			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.65642	161.61787	2.64751			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	54.15728	211.55410	53.99292			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	54.14771	211.63281	53.98335			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			69.59203	6.21481	69.59203	6.20584			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.21481	69.59203	6.20584			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	92.15173	100.66669	91.92111			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.37409	84.61000	10.35668			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.77718	93.01000	15.74878			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.99639	100.38164	10.96936			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.97140	95.94000	13.94567			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.21552	100.00000	26.16578			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.09124	94.42000	13.06715			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.24944	95.33000	12.22668			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.08223	89.17000	26.03596			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.14792	92.44000	24.10380			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.06471	100.10161	9.03639			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.91420	99.93416	8.88639			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.64476	90.18000	23.60234			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.68525	122.92857	19.64834			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.47788	111.67000	17.45665			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.00334	97.51000	19.96535			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			95.63000	19.64289	95.63000	19.60611			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.95512	97.02000	18.91924			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.48394	100.23447	9.45394			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.44461	119.76186	18.39685			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	66.68623	94.20000	66.56508			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.89390	99.90991	8.85482			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.21350	94.15000	17.18163			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.04195	94.84000	16.01208			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.57393	99.13676	2.56197			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.95606	143.60519	1.95024			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.64731	186.40405	2.62843			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.76607	100.00000	12.74165			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			3,600,000,000,000.00	36,000,000	36,000,000.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.49934	111.64771	10.47364			1,607,727,024,000.00	14,400,000	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.14133	108.15845	22.08937			1,406,059,850,000.00	13,000,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.32076	102.54996	11.29517			1,087,029,576,000.00	10,600,000	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.20784	94.96915	10.18595			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.32789	108.39757	14.29365			8,671,805,600,000.00	80,000,000	40,040,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.65281	122.68013	29.57232			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.95411	4.00000	119.92862			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.95939	266.98405	3.94108			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.77822	120.37770	4.76549			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.11325	121.95151	3.10489			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	67.16987	99.40204	67.00803			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	88.21493	100.37243	88.00421			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	59.52056	100.40649	59.37426			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.46927	100.00000	19.42210			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	63.01808	100.91878	62.86247			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	82.51878	99.79614	82.33772			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	63.01808	100.91878	62.86247			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	65.84414	101.24381	65.68285			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	71.47022	107.32702	71.30355			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	20.94648	108.29483	20.89646			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.51802	101.29798	19.47019			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.77527	101.33324	19.72679			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.41627	101.83296	23.35861			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	59.29383	100.38145	59.14811			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On	20/09/2013	Spot Bond			100.37804	59.26290	100.37804	59.11727			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			101.26271	19.26066	101.26271	19.21347			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			53.29666	7.74171	53.29666	7.73266			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	100.87143	100.00000	100.60026			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	100.87143	100.00000	100.60026			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	43.55547	100.96976	43.44904			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	40.25825	100.25039	40.16050			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	100.64012	100.00000	100.36885			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.38445	100.00000	13.35906			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.38445	100.00000	13.35906			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	59.67516	100.42346	59.52845			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.90384	100.44432	16.86227			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.71787	100.49129	17.67429			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.54079	100.42335	16.50012			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.78610	100.43752	16.74484			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.89403	100.44375	16.85249			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.11515	101.50954	11.09037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On	30/07/2017	Spot Bond			101.50954	11.11515	101.50954	11.09037			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.17281	101.51908	11.14792			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.22292	100.41204	13.19041			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.17281	101.51908	11.14792			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.05746	101.49999	11.03282			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.30852	78.26156	32.25753			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.10029	100.40403	21.04843			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	88.26783	100.37805	88.05748			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.66473	100.39793	40.56478			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.95262	100.28977	12.92081			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.66473	100.39793	40.56478			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	88.26783	100.37805	88.05748			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.39832	100.42907	8.37766			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.39217	100.44304	8.37153			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.40394	100.44869	8.38327			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.18723	100.43737	8.16710			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.30807	100.36953	40.20903			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.61946	100.41205	8.59827			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On	18/01/2013	Spot Bond			99.88150	82.62599	99.88150	82.44255			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.29321	99.98291	56.15686			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	82.62599	99.88150	82.44255			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.25235	108.24656	10.22540			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	40.41506	100.37811	40.31574			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.25337	104.10799	42.15724			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	43.93045	101.33364	43.82275			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.24685	101.54682	7.24251			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.19493	102.38458	7.18998			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.96979	100.00000	7.95467			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	44.39027	101.42788	44.28136			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.49168	100.00000	4.48174			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.27647	100.00000	4.26690			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.29865	71.11496	12.28056			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.37202	132.65083	2.36536			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.46363	132.65812	2.45672			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.95547	100.42332	7.93592			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.57215	100.93790	30.49747			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.93790	30.57215	100.93790	30.49747			0.00	0	0.00
ACL132	On	27/01/2014			101.42788	44.39027	101.42788	44.28136			0.00	0	0.00
ACL133	On	26/08/2014			100.82870	30.13483	100.82870	30.06128			0.00	0	0.00
ACL134	On	20/09/2014			100.40912	28.83411	100.40912	28.76322			0.00	0	0.00
ACL135	On	20/09/2014			100.40572	28.78356	100.40572	28.71281			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.72236	101.67963	7.70317			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.65255	100.74141	11.62383			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.71162	101.67956	7.69245			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.82836	102.34980	10.80407			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	88.43630	100.42347	88.22546			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	10.87801	102.41855	10.85359			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	21.13639	100.57096	21.08436			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.48737	100.76241	10.46151			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	9.86894	100.26297	9.84472			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	7.97357	100.42504	7.95397			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	48.23825	101.60514	48.11841			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	40.26299	100.61305	40.18196			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	40.14896	100.35023	40.06834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.41612	9.78890	100.41612	9.76923			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	44.26691	101.07263	44.15865			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.25853	100.37072	20.21784			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.10360	100.36105	20.06322			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.40433	100.37982	20.36335			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.76811	100.41498	9.74848			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.40418	100.39511	9.38530			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.28587	100.37243	20.24512			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.38611	100.37868	20.34516			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.80202	100.58046	10.78477			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.23552	100.38479	16.20291			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.33143	100.37527	20.29060			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	30.55978	100.52552	30.48459			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.01551	100.96473	19.96606			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.18308	100.34943	40.08437			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.71666	109.48099	9.70015			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.16105	100.41322	9.13852			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.56005	103.04527	3.55393			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.37811	20.67391	100.37811	20.62310			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	95.81022	100.00000	95.57129			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.77510	100.37910	15.73633			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.08773	100.39881	9.06539			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.15597	100.41280	8.13592			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.61543	100.38479	7.59672			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	95.85813	100.00000	95.61908			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.44388	100.37751	59.25563			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.57859	100.41000	30.48174			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	95.47032	100.00000	95.23223			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.96516	100.39600	17.90826			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.28001	100.42679	11.24428			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.64717	100.39881	10.61345			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.72666	100.41560	9.69585			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.84971	100.40776	10.81534			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.28825	101.11287	9.25865			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.05411	100.39293	4.04127			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12674	100.41672	0.12634			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12669	100.42399	0.12629			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	51.94609	100.31940	51.71198			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	51.94519	100.32262	51.71108			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.39293	100.00000	9.33540			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.26195	100.00000	6.22360			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03166	100.00000	0.03146			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03166	100.00000	0.03146			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.78248	100.00000	1.77028			0.00	0	0.00
ACL196	On	20/12/2017	Spot Bond			100.00000	1.17267	100.00000	1.16436			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	1.73415	100.00000	2.60123			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	91.72483	103.90964	91.49625			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	91.70056	103.89068	91.47206			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	71.51104	102.86773	71.37374			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.66203	100.00000	2.65558			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.01615	100.89131	21.96239			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.74356	100.99451	22.68797			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.22805	101.06323	23.17124			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	18.64685	100.00000	18.50689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On	18/10/2015	Spot Bond			100.00000	19.70300	100.00000	19.55511			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	21.11119	100.00000	20.95273			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.44913	104.59347	9.42719		1,150,528,170,000.00		11,000,000	5,400,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.18773	122.89930	15.14803			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.98818	100.00000	29.91554			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.17251	113.22249	15.13495		2,219,160,804,000.00		19,600,000	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	28.69972	100.00000	24.85522			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.59009	100.00000	11.56444			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.12393	151.06546	3.11402			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.86845	125.57279	31.78417			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	39.28836	100.00000	38.99347			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.48509	100.26923	10.45963			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.08953	108.77896	10.06548			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.41188	99.90066	19.35133			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.11017	99.89602	9.08175			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.02172	100.00000	38.89989			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.48590	112.73330	17.44301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.19041	9.52087	100.19041	9.49776			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	60.13642	100.45105	59.98855			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	53.07130	102.32887	52.95028			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.97197	100.17231	27.90411			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.03543	103.90134	26.97335			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.00641	108.14051	10.98031			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.19997	101.25961	45.08924			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.38438	104.66313	17.34052			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	59.55512	100.27024	59.41051			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.68484	102.35861	19.63615			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.67590	102.28416	19.62726			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.79145	100.27011	13.75796			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.76816	102.23278	16.72673			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.85807	103.79822	12.82587			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	15.93302	100.27685	15.89433			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	15.93302	100.27685	15.89433			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	15.93301	100.27691	15.89432			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.58121	101.50925	16.54050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.41750	102.45999	17.37438			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.68484	102.35861	19.63615			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	15.01685	102.86494	14.97954			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.55308	102.39307	11.52450			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.48539	100.26206	13.45265			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.27266	100.25556	12.24287			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.27266	100.25556	12.24287			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.80851	100.24109	29.73614			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	86.21525	100.18420	86.01675			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.30094	100.00000	18.25661			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.51780	100.92479	14.47211			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.32530	100.32752	15.27732			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.18632	99.23300	13.14543			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.72735	99.11456	1.72200			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.93849	100.00000	1.92987			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	49.62962	100.18154	49.40865			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.35957	100.00000	6.32858			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.30174	104.64060	20.25052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			103.89800	17.57562	103.89800	17.53156			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.67531	102.66503	16.63395			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	15.96406	100.33517	15.91408			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.51564	100.00000	5.50520			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.90659	100.00000	19.85837			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.11723	100.00000	18.07335			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.18348	100.00000	11.15639			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.18348	100.00000	11.15639			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.52136	100.00000	13.48860			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.71602	100.00000	11.68764			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	80.10568	100.44416	79.75309		301,332,480,000.00	3,000,000	3,000,000.00	
BCP1	On	30/09/2014			100.27701	30.74200	100.27701	30.66653			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.13839	100.28373	19.09139			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BD0202	On	31/12/2018			165.86185	2.64957	165.86185	2.64089			0.00	0	0.00
BD0205	On	28/04/2028			134.98268	8.24995	134.98268	8.23067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			135.23863	9.43566	135.23863	9.41357			0.00	0	0.00
BD0302	On	18/04/2028			98.54987	8.38624	98.54987	8.36780			0.00	0	0.00
BD310A	On	08/05/2014			101.43384	32.70357	101.43384	32.62333			0.00	0	0.00
BD310B	On	03/07/2013			100.16538	57.95355	100.16538	57.81294			0.00	0	0.00
BD310C	On	18/02/2014			101.00289	43.94066	101.00289	43.83326			0.00	0	0.00
BD311A	On	08/02/2014			100.89815	43.51478	100.89815	43.40852			0.00	0	0.00
BD311B	On	04/07/2013			102.94694	57.71342	102.94694	57.56993			0.00	0	0.00
BD311C	On	31/10/2013			101.21182	45.12007	101.21182	45.00958			0.00	0	0.00
BD311D	On	31/03/2013			100.25001	86.25282	100.25001	86.05412			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	7.93547	100.66600	7.91592			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	28.53503	100.38899	28.46491			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	26.31003	100.00000	26.22788			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	62.14426	100.00000	62.00746			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.65815	101.42461	9.63446			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	9.70466	101.43555	9.68086			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	9.84415	101.46836	9.81999			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.30854	101.57774	10.28321			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	10.77206	101.68711	10.74557			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.06538	101.99310	12.03562			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	8.60127	101.25226	10.11749			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	8.92439	101.32200	10.52621			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.06274	101.35188	10.70126			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	9.10884	101.36184	10.75959			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	9.66143	101.48134	11.45894			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	10.39638	101.64062	12.38958			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.78757	100.00000	2.78082			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.78757	100.00000	2.78082			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.16120	100.41538	9.13868			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.74857	100.45116	9.72460			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.90870	100.46091	9.88432			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.47503	105.04449	11.44829			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.38893	100.49015	10.36338			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.43016	100.54199	10.40449			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	2.48996	100.00000	2.48386			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	2.48996	100.00000	2.48386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			109.02542	30.58215	109.02542	30.50991			1,068,449,116,000.00	9,800,000	4,938,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	66.71349	99.78943	99.72735			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	91.98881	99.33557	91.75909			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	80.29150	98.45450	80.11798			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	59.77350	95.58562	59.66374			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.53389	100.78103	12.50332			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.42306	100.00000	7.40508			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.77131	100.94045	7.75232			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.55541	100.78378	12.52478			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.91023	100.82929	12.87872			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.55481	100.91196	13.52171			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.23297	101.25521	16.19320			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.10945	101.82396	15.07224			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	60.00654	100.43475	59.85900			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	57.84963	100.66283	57.70866			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	92.28388	102.16271	92.05332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.41213	40.73277	100.41213	40.60374			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.62866	100.00000	8.60775			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	100.23890	101.68827	99.96573			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.91436	117.90266	30.83660		1,108,285,004,000.00	9,400,000	4,700,000.00	
CBL08	On	02/11/2016	Spot Bond			125.14109	19.76710	125.14109	19.71496			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.77992	102.03851	14.74346			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	32.07089	101.32226	31.99228			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	18.30265	111.35530	18.25868		2,048,937,520,000.00	18,400,000	9,200,000.00	
CBL12	On	06/09/2018	Spot Bond			105.54647	12.67801	105.54647	12.64837			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	14.11599	101.86680	14.08121			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.63155	106.76252	13.59990			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.23748	100.85304	17.18327			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.57469	107.65219	14.54061		1,313,356,718,000.00	12,200,000	6,100,000.00	
CBL17	On	23/08/2019	Spot Bond			101.28817	0.42901	101.28817	0.42710			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.28756	101.82280	20.21028			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.22628	122.47945	14.18920			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.85951	118.42047	13.82433		236,840,940,000.00	2,000,000	1,000,000.00	
CCT03	On	15/03/2025	Spot Bond			117.20315	10.57156	117.20315	10.54465		32,348,069,400,000.00	276,000,000	37,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016	Spot Bond			100.88420	13.78680	100.88420	13.75277			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.82022	104.14474	16.79255			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	96.74725	101.65048	96.49662			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.60123	102.86721	30.52520			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.63159	103.30382	21.57764			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	96.64399	101.25944	96.39064			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.54635	100.80383	17.49058			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	88.10567	100.33426	87.89579			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	89.13039	100.61895	88.91703			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.86380	100.74860	32.78278			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	59.54633	100.40933	59.39995			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	59.54633	100.40933	59.39995			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	59.54633	100.40933	59.39995			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	62.99164	100.91360	62.83611			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117 On	20/06/2013	Spot Bond			100.41216	59.57209	100.41216	59.42565			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	59.31443	100.38376	59.16866			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	59.10827	100.36102	58.96304			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	63.55830	100.95747	63.40300			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	23.04805	101.78237	22.99133			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	58.00895	100.19516	57.86818			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.90480	101.76269	22.84843			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	59.31444	100.38372	59.16867			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	59.13405	100.36383	58.98876			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.66161	101.86667	23.60334			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	63.68192	100.97002	63.52631			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	63.50644	100.92517	63.35133			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	63.46546	101.01305	63.30861			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	59.62361	100.41784	59.47704			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	59.44326	100.39797	59.29716			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	59.49481	100.40359	59.34857			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.31762	104.39421	55.18941			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	71.77835	101.82300	71.64405			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			102.79173	53.41903	102.79173	53.29677			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	65.18223	101.32621	65.02245			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	93.95445	100.86778	93.71529			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.26866	100.52565	42.16466			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	41.61337	101.34356	41.51023			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.61337	101.34356	41.51023			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	82.69609	99.85161	82.51416			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.56099	101.22270	23.50329			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.27555	100.00000	17.23324			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.08584	100.00000	17.04399			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.42636	100.42338	13.39336			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.88286	100.00000	34.79836			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	93.85467	100.00000	93.61766			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	86.07051	100.50974	85.87179			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	86.17553	100.82702	85.97605			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	86.11982	100.54079	85.92094			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	86.12591	100.49424	85.92709			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.64411	100.00000	39.54806			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.86682	100.39213	12.83519			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66783	100.00000	66.66782			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66783	100.00000	66.66782			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.45867	100.60029	13.42554			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.87259	102.77141	12.84361			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.45867	100.60029	13.42554			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.45137	100.01323	10.42606			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.89646	100.90290	34.81031			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.43735	100.91909	36.34738			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.71196	106.57524	6.69639			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.65765	99.04734	14.62245			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.20916	106.47706	3.20134			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			100.91984	13.24343	100.91984	13.21357			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.41893	101.01820	36.32892			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.45867	100.60029	13.42554			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.45867	100.60029	13.42554			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.64611	106.09892	3.63716			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.77517	106.04227	6.75855			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.68557	100.61212	13.65187			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	87.57339	100.32240	87.36629			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	88.29913	100.39517	88.08817			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	60.15427	100.47626	60.00632			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.91702	100.57686	42.81137			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.83155	99.98364	26.76656			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.90523	99.98339	26.84006			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.71444	103.62392	11.68761			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.09627	99.99988	27.03062			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.01431	99.99989	26.94887			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.38400	99.79173	10.35889			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.38262	99.80002	10.35751			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			103.81175	11.72129	103.81175	11.69439			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			103.81175	11.72129	103.81175	11.69439			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			104.34821	34.78285	104.34821	34.69435			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			107.51178	35.37170	107.51178	35.27929			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			107.00303	13.92191	107.00303	13.88935			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.43472	10.37627	100.43472	10.35075			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.48341	11.28359	100.48341	11.25584			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.44030	59.79081	100.44030	59.64379			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.44323	59.81155	100.44323	59.66448			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			99.90043	19.80805	99.90043	19.76011			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			99.90043	19.80805	99.90043	19.76011			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.94701	38.18871	100.94701	38.11161			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			101.15359	98.11221	101.15359	97.84832			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			99.83657	82.84064	99.83657	82.65841			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			99.83657	82.84064	99.83657	82.65841			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.64882	14.91492	100.64882	14.88489			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			101.05242	10.20871	101.05242	10.18375			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.93369	96.20396	100.93369	95.95446			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239 On	20/03/2017	Spot Bond			100.44136	10.25141	100.44136	10.23082			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.99200	100.86994	21.93831			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.48761	100.93114	10.46200			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.13911	101.19905	11.11435			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.13911	101.19905	11.11435			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.95404	100.81644	21.90046			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.97335	100.81889	21.91973			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.30757	100.84952	15.27021			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.13767	101.47693	15.10050			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.81913	100.47537	20.76792			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.88401	101.44712	14.84748			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.32872	100.26649	20.27881			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.32872	100.26649	20.27881			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.32872	100.26649	20.27881			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.32872	100.26649	20.27881			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.32872	100.26649	20.27881			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.49405	100.27379	20.44373			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.61626	100.28582	9.59264		1,002,858,200,000.00	10,000,000	5,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257 On	26/03/2017	Spot Bond			100.28582	9.61626	100.28582	9.59264			601,714,920,000.00	6,000,000	3,000,000.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.61626	100.28582	9.59264			1,404,001,480,000.00	14,000,000	7,000,000.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.61626	100.28582	9.59264			601,714,920,000.00	6,000,000	3,000,000.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.61626	100.28582	9.59264			1,404,001,480,000.00	14,000,000	7,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.66845	100.28785	9.64471			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.05575	106.98684	10.03197			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.35785	100.51194	30.28315			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.40043	100.89505	30.32621			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	81.87225	100.15533	81.63464			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	40.51274	100.39498	40.41318			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	40.51274	100.39498	40.41318			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	7.65599	101.37065	7.63180			1,013,706,500,000.00	10,000,000	5,000,000.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.79040	100.49989	10.76385			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.31359	101.35958	14.27850			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.38550	100.58462	12.35500			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.98112	100.39320	8.95905			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.92781	100.39040	8.90588			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.97986	100.40357	8.95779			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275 On	22/05/2017	Spot Bond			100.91562	8.68191	100.91562	8.65459			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.07627	101.06552	10.04452			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	10.05340	100.99983	10.02174			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.95854	100.40244	8.93652			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.84821	100.54373	18.80183			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.59704	100.65226	8.56975			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	17.32183	100.36006	17.26698			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.89190	100.24531	16.83848			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.61105	100.37919	17.55528			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.65960	100.44355	11.62265			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.65960	100.44355	11.62265			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.65960	100.44355	11.62265			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.65960	100.44355	11.62265			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	11.82882	101.18342	11.77630			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	10.93307	100.81012	2.16409			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	1.92694	100.17296	1.91765			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond			100.17296	1.92694	100.17296	1.91765			0.00	0	0.00
CLN292 On	26/06/2017	Spot Bond			100.17084	1.92707	100.17084	1.91778			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On	30/06/2017	Spot Bond			100.14936	1.90986	100.14936	1.90107			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.92157	100.14949	1.91219			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.91204	100.15029	1.90313			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.23693	100.00000	1.22935			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.82062	100.00000	1.81080			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.82181	100.00000	1.81186			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.77540	100.00000	1.76500			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.09659	100.00000	20.05236			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.09659	100.00000	20.05236			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68418	34.94295	0.68357			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	61.11591	154.47129	60.96051			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	90.87667	100.53703	90.65231			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	90.86591	100.53241	90.64159			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	113.85902	100.00000	113.61854			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	93.40294	154.29358	93.15591			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	90.85513	100.52779	90.63085			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	65.28943	152.83040	65.11383			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	66.67903	101.20452	66.51575			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			101.20452	66.67903	101.20452	66.51575			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.74507	156.76383	4.72804			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	74.29961	94.77223	74.14229			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	73.77286	97.02201	73.61359			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	90.86591	100.53241	90.64159			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	90.86591	100.53241	90.64159			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.68658	100.00000	14.65060			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	70.57081	101.10498	70.43939			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.87997	120.49629	6.86218			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00018	134.98268	0.00018			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00020	135.23863	0.00020			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.64363	78.86322	17.61554			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.69693	78.68249	17.66881			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.05146	100.01914	11.02468			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.05146	100.01914	11.02468			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.74861	100.44036	11.71972			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.90130	100.40864	9.87695			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.19302	100.41492	9.17042			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	56.41786	100.01997	56.24169			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.30090	100.41000	9.27804			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.58050	101.50812	8.54229			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	14.91260	109.94659	14.87655			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	68.52928	106.29178	73.14357			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.58472	106.25789	12.55545			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.46787	122.59946	14.43013			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	18.99323	112.90836	18.94683		81,294,019,200.00		720,000	30,220,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.52292	111.62273	10.49718			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	86.05749	100.00000	85.86625			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.96224	5.86800	103.94583			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	21.86603	100.79434	21.81269			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.17597	100.83040	10.15114			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	21.76530	100.70290	21.71166			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	17.97693	101.26682	17.89706			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.65651	91.89092	100.65651	91.65865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On	07/12/2012	Spot Bond			100.45141	92.02099	100.45141	91.79453			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.73855	100.00000	71.60164			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	79.49026	100.18699	79.31720			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	73.38414	100.13300	73.24424			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	40.17651	100.21016	39.99953			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	19.82943	100.22082	19.74207			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	54.70537	100.19483	54.46442			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	56.06722	104.31041	55.93947			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.50041	133.09009	18.44892			3,806,376,574,000.00	28,600,000	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.38196	111.95336	10.35691			32,197,786,336,000.00	287,600,000	77,700,000.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.41876	110.94098	10.39380			76,882,099,140,000.00	693,000,000	187,300,000.00
E170	On	01/08/2020	Spot Bond			142.91138	12.17456	142.91138	12.13894			5,757,613,677,440.00	40,288,000	23,288,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.66931	101.79146	16.62829			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.24009	100.97946	24.16293			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.13514	101.06163	10.10286			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.23561	101.11630	4.22211			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.76867	101.17092	1.76303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			126.54006	12.13523	126.54006	12.10150			20,246,409,600,000.00	160,000,000	42,000,000.00
EL28	On	02/05/2028	Spot Bond			1.80500	112.91413	1.78000	113.26309			268,945,000,000.00	149,000,000	45,500,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.83846	111.69838	11.80993			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.72918	112.15374	10.70283			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.23289	106.65311	9.21148			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.87718	100.93077	16.83595			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	97.03410	100.81699	96.78144			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	93.04103	100.00000	92.81074			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.00710	126.47802	23.94076			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.06886	109.43400	24.01183			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.52317	107.25989	17.47748			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.75700	101.66692	9.72610			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	95.94767	101.08827	95.69785			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.32914	101.14823	23.27205			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	96.22063	101.26753	95.96969			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.98192	101.05103	30.90616			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	96.33436	101.34215	96.08295			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.68682	101.17066	31.60925			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	63.95710	100.93125	63.80087			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.49687	100.96871	30.42235			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.05070	100.99870	17.00903			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	63.97316	100.93575	63.81689			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.62058	105.94219	16.58181		13,105,048,903,000.00	123,700,000	61,900,000.00	
ES18	On	20/04/2018	Spot Bond			111.43974	9.13525	111.43974	9.11305		72,770,150,220,000.00	653,000,000	509,600,000.00	
ES23	On	25/01/2023	Spot Bond			117.73441	10.73958	117.73441	10.71259		120,819,051,542,000.00	026,200,000	272,000,000.00	
ES26	On	02/04/2026	Spot Bond			95.26383	8.67724	95.26383	8.65870		1,905,276,600,000.00	20,000,000	49,900,000.00	
ES33	On	15/09/2033	Spot Bond			9.03000	86.56970	8.92500	87.42498		9,721,698,000,000.00	076,600,000	893,300,000.00	
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.47242	100.85636	19.38619			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	90.50882	100.35540	90.29004			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	40.18649	100.00000	39.88486			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.57358	100.00000	12.54313			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.23564	100.00000	12.20600			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	64.63728	101.07344	64.47919			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On	15/08/2013			101.11222	64.77148	101.11222	64.61300			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	65.20076	101.23627	65.04107			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	65.44216	101.30601	65.28177			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	27.98530	105.15565	27.92005		4,458,599,560,000.00		42,400,000	21,200,000.00
FRB05	On	21/12/2018			103.15112	11.54696	103.15112	11.52076			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	98.69949	101.02281	98.43439		282,863,868,000.00		2,800,000	1,400,000.00
FRB07	On	06/12/2012			100.55742	91.13689	100.55742	90.91185			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	10.09477	100.49836	10.06994			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.92853	100.49830	7.90903			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	8.98094	101.51768	8.95890			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	14.97984	111.84945	14.94353			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.13287	100.44644	9.11041			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	45.72329	100.00000	45.61788			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	54.12258	211.83970	53.95822			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	60.96975	105.16707	60.82990			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.15462	121.95151	3.14615			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	3.96715	266.05149	3.94886			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	1.93275	145.44748	1.92695			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.07421	186.40405	3.06317			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.60082	118.97136	18.55290			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.12311	100.00000	23.07137			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.12311	100.00000	23.07137			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.42121	51.72712	3.41731			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.38158	32.59207	3.37898			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.65536	31.38364	3.65263			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	37.49291	103.71290	37.40741			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	67.47165	101.43171	67.30611			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.66335	101.42118	14.62737			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	44.47155	100.70350	44.38197			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	41.21683	100.43778	41.13401			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.31011	101.37968	14.27502			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.31011	101.37968	14.27502			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.55822	100.95684	10.53214			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	14.10027	101.35502	14.06570			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.49706	10.73719	100.49706	10.71078			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.81157	62.81894	100.81157	62.66566			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110 On	15/06/2016	Spot Bond			100.62812	13.90990	100.62812	13.87564			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.35286	100.42343	9.32986			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.22625	100.46990	10.20110			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.90066	100.53541	30.82462			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.48133	98.00000	9.44977			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.85435	100.00000	8.82077			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.75252	100.61842	13.71866			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.20645	100.45750	10.18136			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.22804	100.56313	12.19794			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.13128	100.61014	13.09894			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.74844	100.43349	9.72447			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.00333	100.51033	10.97626			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.39464	100.67570	14.35917			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.78610	100.44913	11.74876			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.84001	100.00000	7.80631			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.69520	100.53319	13.65177			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.10682	100.63883	16.05570			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.50702	100.48091	12.46738			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129 On	20/09/2017	Spot Bond			100.51430	13.26553	100.51430	13.22347			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.36225	100.60627	15.31350			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.33949	100.56147	14.29400			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.98065	100.63331	15.92993			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.88890	100.67296	16.83528			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.32438	100.60461	15.27575			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.51811	100.58527	15.46889			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.45511	100.52263	13.41245			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.86355	100.51264	13.81959			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.30868	100.64764	16.25692			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.11944	100.63938	16.06828			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.60207	100.61676	15.55255			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.33391	100.64874	16.28207			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	14.02369	100.54761	13.97922			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.55760	100.48314	12.51779			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.73578	100.40273	10.70177			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	17.05283	100.68010	16.99869			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	31.94501	100.48314	31.84375			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On	20/09/2015			100.54650	21.14918	100.54650	21.08211			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.30198	101.08864	3.28631			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.61326	100.52041	9.58278			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.70203	100.44745	1.69663			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.62257	98.00000	1.61114			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.27225	100.00000	1.26511			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.27225	100.00000	1.26511			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.18060	100.00000	1.17238		1,000,000,000,000.00	10,000,000	10,000,000.00	
FRC17	On	03/06/2014			103.88434	38.06420	103.88434	37.97729			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	26.78255	101.69803	26.71668			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.17852	100.46014	17.13627			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.03650	100.45737	14.00199			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	54.61736	101.67764	54.48306			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.15218	6.90500	101.13315			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.96110	98.80765	9.93697			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	73.62836	113.68077	73.45990			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	56.32333	100.00003	56.18688			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	28.49706	100.38660	28.42703			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			101.46163	8.71395	101.46163	8.69256			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.63320	109.33538	6.61750			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.22700	100.46640	12.19693			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.32058	100.47150	12.29027			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.08088	109.51236	5.06883			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.10717	111.32550	24.05780			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.66096	109.33538	4.64993			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.66000	114.09057	5.64613			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.08975	114.42023	8.07286			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	88.55632	100.45580	88.34515			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.66980	101.66489	9.64602			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.18897	100.00000	17.14687			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.66551	100.79789	16.62440			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.97948	100.69405	14.94256			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.16878	4.73000	107.14394			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	88.96268	100.56499	88.75033			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.18907	100.70697	15.15163			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.74282	100.40068	9.71888			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.46304	10.90388	100.46304	10.87706			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.60785	100.61808	24.54724			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.46415	100.54671	12.43347			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.06374	100.52525	12.03406			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	88.15200	100.34678	87.94199			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	88.14147	100.34394	87.93149			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	90.21416	100.32862	90.03710			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	90.21480	100.34043	90.03771			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	90.22186	100.34112	90.04476			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	88.12020	100.34682	87.90976			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.37092	100.44788	10.35007			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.80152	100.64235	14.77171			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.36052	100.44732	10.33970			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.52267	98.04956	23.47643			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.37980	100.67532	15.34882			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.75162	101.43156	14.71543			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	66.00626	101.08680	65.84480			0.00	0	25,000,000.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	68.41370	102.04635	68.24494			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On	02/08/2013			101.11165	66.07746	101.11165	65.91580			0.00	0	100,000,000.00
FRE2B2	On	02/08/2013			104.68033	67.79376	104.68033	67.62268			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	67.38203	96.98334	67.22321			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	66.30745	101.19191	66.14512			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	66.88219	101.39248	66.71815			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	67.58781	101.63872	67.42167			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	68.03058	101.79324	67.86313			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	14.05703	137.45936	14.01500			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	61.74777	101.30769	61.59478			0.00	0	0.00
FRJ14	On	20/07/2014			104.00517	25.82635	104.00517	25.76156			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	19.88595	100.18638	19.82377			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	11.44190	103.41346	11.41334			0.00	0	10,000,000.00
FRJ17	On	04/04/2017			100.62484	9.20901	100.62484	9.18010			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.56416	101.45882	8.54314			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.36741	100.00000	11.34585			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	4.06777	254.50193	4.04957			0.00	0	0.00
FRS37	On	07/12/2023			265.81898	3.96910	265.81898	3.95080			0.00	0	0.00
FRS43	On	07/12/2023			249.70910	4.11212	249.70910	4.09395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			117.34620	2.93402	117.34620	2.92668			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.42088	101.41744	8.40023			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.17740	117.54524	3.16911			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.30801	101.77641	10.28264			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.62784	100.01476	10.60209			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	80.89144	101.15940	80.89143			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	67.18311	101.49749	67.01818			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.32340	101.25022	8.30300			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.39082	100.29734	40.29163			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.76707	90.41057	2.76118			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	85.89899	100.18030	85.69892			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	87.76637	100.00000	87.55839			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	61.46439	100.68430	61.27135			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.96529	100.00000	0.96227			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.74770	101.11871	11.71026			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.53553	100.52362	59.34677			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	58.80815	100.43945	58.62182			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.43393	101.12618	8.40735			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			101.07593	19.34823	101.07593	19.28659			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.45794	100.44759	9.42798			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.70337	100.44015	29.60926			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.31377	100.76967	17.25876			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.53900	101.24351	24.42999			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	66.88871	101.17008	66.58516			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.49280	100.00000	2.47409			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	35.89212	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
FRX14	On	01/09/2014	Spot Bond			105.55013	28.35779	105.55013	28.29147		401,090,494,000.00	3,800,000	86,590,000.00	
FRX15	On	14/03/2015	Spot Bond			106.51279	21.05733	106.51279	21.00772		1,682,902,082,000.00	15,800,000	7,900,000.00	
FRX16	On	15/09/2016	Spot Bond			104.36488	11.96019	104.36488	11.93247			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.32990	105.51532	10.30576			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.16091	113.83008	10.13578			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.01905	108.96559	11.00051		1,067,862,782,000.00	9,800,000	4,900,000.00	
FRX24	On	10/12/2024	Spot Bond			117.28648	12.98195	117.28648	12.94926			0.00	0	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.72184	102.81960	10.69769			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.24525	79.83345	10.22637			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.27157	100.94835	14.23632			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On	15/10/2015	Spot Bond			100.00000	19.50523	100.00000	19.35883			0.00	0	4,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.24559	100.01778	20.18237			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.49184	104.81266	11.46527			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	78.07567	100.00000	77.91632			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	84.00951	100.00000	83.82728			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	78.87128	100.00000	78.71066			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.90465	101.05700	98.63456			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	91.66012	100.63710	91.42906			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	99.99946	100.00000	99.99932			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	95.36060	100.81750	95.11358			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	94.82991	99.49839	94.58540			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	87.42808	99.03016	87.22119			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	66.71424	99.78606	99.72736			0.00	0	4,000,000.00
GRB89	On	25/01/2013	Spot Bond			100.00000	80.04386	100.00000	99.99986			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166	On	15/02/2013			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
GRD177	On	01/11/2012			99.80110	98.38591	99.80110	98.12195			0.00	0	0.00
GRD178	On	05/11/2012			99.64339	97.34259	99.64339	97.08460			0.00	0	0.00
GRD179	On	11/01/2013			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRD182	On	04/02/2013			100.00000	99.99864	100.00000	99.99850			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	6.95704	100.01501	6.94019			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	8.81023	100.01973	8.78888			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	95.44209	100.00000	95.19674			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	95.41737	100.85290	95.17012			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	95.47413	100.88829	95.22665			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	95.67847	101.01560	95.43016			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	21.39241	100.57078	21.33975			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	11.37979	101.42786	11.35187		101,427,860,000.00	1,000,000	1,000,000.00	
GRT03	On	15/10/2015			99.93193	14.96427	99.93193	14.92805			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	10.83139	100.43806	10.80476			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	18.47254	102.01673	18.42699			0.00	0	0.00
GSIZ16	On	23/09/2016			100.31458	11.16243	100.31458	11.13501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			99.88260	15.18264	99.88260	15.11594			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.86077	100.51108	9.81675			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond				105.54321	53.13829	105.54321	53.00321			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond				105.54321	53.13829	105.54321	53.00321			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond				100.00000	60.19684	100.00000	60.08294			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond				100.00000	66.55112	100.00000	66.42485			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond				101.63173	54.80300	101.63173	54.66830			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond				101.67762	14.59500	101.67762	14.55912			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond				105.13866	15.62589	105.13866	15.58629			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond				105.76786	53.18743	105.76786	53.05197			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond				101.68917	54.90843	101.68917	54.77340			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				101.75803	14.89746	101.75803	14.86081			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				117.06290	13.50369	117.06290	13.46606			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				106.05795	53.25083	106.05795	53.11486			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				101.79257	55.09809	101.79257	54.96248			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond				101.86140	15.28582	101.86140	15.24817			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	13.87241	117.06290	13.83375			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	53.47511	107.08651	53.33741			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	55.35077	101.93042	55.21436			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	15.75964	101.98773	15.72078			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	53.74899	108.34719	53.60914			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	54.15197	110.21153	54.00891			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.51888	115.88630	10.49279		8,181,572,780,000.00		70,600,000	35,400,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.91511	272.42396	3.89676		52,850,248,240,000.00		194,000,000	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.92085	271.70682	3.90251			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.03494	101.83148	11.01029		6,150,621,392,000.00		60,400,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.01768	102.02133	10.99303			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.22326	1.15000	111.20819		1,238,308,500,000.00		076,790,000	973,536,000.00
I2038	On 31/01/2038	Spot Bond				1.95000	107.51207	1.95000	107.49521		62,400,000,000.00		32,000,000	515,374,000.00
I2050	On 31/12/2050	Spot Bond				2.04000	113.91006	2.02000	114.46779		241,128,000,000.00		118,200,000	142,191,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.20697	95.45000	20.16990			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	89.60370	100.50759	89.38683			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	90.87712	100.56563	90.65380			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			109.26558	21.91504	109.26558	21.86233			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	89.94282	100.86049	89.72286			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	21.05813	102.46253	21.00542			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.64662	100.92206	15.60799			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	58.17703	100.23329	58.03425			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	41.10683	100.52781	41.00568			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	40.67531	100.74849	40.57502			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.10038	103.45013	38.01272			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.57905	108.14435	14.54427			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.67702	111.48026	10.65092			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.17409	102.47730	35.09423			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.43220	99.82217	37.34166			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.26313	100.88835	30.18923			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.22501	106.87614	24.16619			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.75655	105.97204	12.72710			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.06939	101.15611	21.01783			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.75581	101.23137	8.73436			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.40771	119.59470	4.39650			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			121.25275	2.85266	121.25275	2.84533			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.15956	100.15533	20.09653			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.40456	100.16252	9.37515			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.67155	105.78604	9.64902			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.33900	100.66354	17.28396			0.00	0	1,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.23067	100.43811	10.19826			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	71.91351	100.00000	71.75522			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.81289	99.89211	17.77328			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.81289	99.89211	17.77328			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.92107	100.97091	8.90127			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.66198	5.00000	102.63446			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.15038	101.37699	15.10251			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.23631	101.30327	14.19137			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.08192	112.11249	16.04264			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.01093	100.20174	20.95938			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.01093	100.20174	20.95938			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.78690	101.14829	9.75605			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.08517	100.00000	8.06537			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN01E	On	23/07/2013	Spot Bond			101.89135	50.52437	101.89135	50.29876			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	71.55606	101.88356	71.22946			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	69.29880	101.64472	68.97957			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.49784	101.44581	22.44690			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	61.11163	100.58397	60.81942			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	69.75042	104.33728	69.59145			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.95469	101.67347	16.91301			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.46356	100.00000	51.34935			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	66.72358	99.74422	66.72357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND244	On	30/10/2012	Spot Bond			99.64170	98.91983	99.64170	98.65343			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	97.08748	99.54183	96.83110			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	95.32525	99.44217	95.07833			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	93.62919	99.34271	93.39120			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	91.99671	99.22914	91.76720			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	90.42263	99.12821	90.20112			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	88.90455	99.02750	88.69063			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	83.33643	98.62666	83.14919			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	82.05809	98.52695	81.87673			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	80.82085	98.42745	80.64508			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570		15,300,000,000,000.00	0.00	153,000,000	78,000,000.00
IND306	On	05/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145		36,100,000,000,000.00	0.00	361,000,000	293,000,000.00
IND307	On	12/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On	26/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20350	100,000.00000	0.20237			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On	07/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	47.61336	100.00000	47.50770			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.98287	100.00000	46.87861			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.25784	100.00000	46.15519			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.54400	100.00000	45.44293			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	43.11324	100.00000	42.67842			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	40.77099	100.00000	40.42077			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	39.11842	100.00000	38.82580			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	37.89097	100.00000	37.63994			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	36.94372	100.00000	36.72409			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On	03/12/2013	Spot Bond			100.00000	36.19078	100.00000	35.99565			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	35.57804	100.00000	35.40255			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	35.06975	100.00000	34.91035			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	69.23114	101.10218	68.92395			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	96.86506	100.97718	96.36633			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	64.35405	101.06512	64.19667			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.15972	100.29400	14.12532			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.10805	103.81357	17.06519			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.48277	101.94170	16.44215			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	97.86159	100.00000	97.61446			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	90.85517	100.51669	90.63145			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.68905	100.34045	8.66770			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	78.82883	100.00000	78.66828			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.05040	100.81708	23.99107			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.37200	100.33341	10.34651			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	89.29693	100.35507	89.08212			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On	18/03/2013	Spot Bond			100.00000	80.08247	100.00000	79.73729			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.27125	6.50000	100.25944			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	81.59857	100.13131	81.36249			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	79.41244	99.98478	79.18877			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	91.69981	100.42362	91.47308			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	90.60769	100.41625	90.38642			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.56539	100.44355	10.53192			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	86.54128	100.14548	86.34163			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.69798	100.16956	28.60824			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	81.17429	100.49744	80.81206			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	55.15492	100.49744	54.90871			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	77.38989	100.32608	77.06115			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	77.06313	100.31481	76.73719			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	91.69781	100.14110	91.46770			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	77.82742	100.14461	77.30799			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	52.89147	100.14677	52.52256			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	56.52882	100.14677	56.13454			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING176	On	28/02/2013	Spot Bond			100.14488	77.82738	100.14488	77.30795			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	15.68358	100.00000	15.57432			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.45572	100.00000	10.38288			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	100.11834	101.19828	99.84529			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	66.53633	101.21767	66.37339			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	45.04544	101.23672	44.93511			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	45.04544	101.23672	44.93511			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	55.89753	99.91080	55.76222			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.86592	100.00000	46.75114			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.49845	100.24109	22.44383			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.86229	102.25661	22.80579			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.73764	100.77468	42.63224			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.76448	99.93260	19.70281			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.38995	99.93094	12.35129			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.32174	99.92988	9.29265			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.79207	104.73009	10.76714			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.84731	104.25515	36.76201		83,404,120,000.00	800,000	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
IPL5	On	28/09/2015	Spot Bond			100.91681	15.87156	100.91681	15.83238			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.94974	108.21861	10.92361		5,908,736	106,000.00	54,600,000	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.60312	101.03261	23.54541			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.02356	100.34728	16.98174			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.78277	109.98505	21.73067			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.83226	100.44886	9.80808			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.81219	100.75653	8.79046			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.08138	110.94012	3.07400			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.31758	124.10625	2.31119			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	60.75584	100.58379	60.47199			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.18227	100.18782	8.15669			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.12239	99.99997	8.08668			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.65401	101.62507	7.61990			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.40550	100.60774	0.40368			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00661	100.28878	0.00658			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	42.63226	100.00000	42.29395			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.12285	100.00000	2.10866			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	73.36980	102.06373	73.22723			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.17994	86.14163	100.17994	85.94330			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.83324	117.77551	18.78591			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.36309	101.74618	11.33514			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.29299	124.10625	2.28666			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	66.72987	99.71588	66.72986			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	94.83408	99.41373	94.58976			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	93.15624	99.31432	92.92071			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	91.54108	99.20028	91.31390			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	89.98331	99.09942	89.76401			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	88.48069	98.99876	88.26885			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA301	On	03/01/2013	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	82.96318	98.62399	82.77761			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	81.70049	98.49850	81.52075		196,997,000,000.00	0.00	2,000,000	2,000,000.00
IVA304	On	24/01/2013	Spot Bond			98.39906	80.47462	98.39906	80.30041			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On	12/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On	12/09/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	42.35008	100.00000	41.94320			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	40.24325	100.00000	39.91162			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	38.73221	100.00000	38.45278			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	37.59628	100.00000	37.35509			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	36.71158	100.00000	36.49954			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	36.00323	100.00000	35.81415			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	35.42340	100.00000	35.25282			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	34.94007	100.00000	34.78473			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	57.39628	100.11329	57.25710			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.57451	101.15218	8.55352			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	30.42558	101.33204	30.35100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On	27/07/2015	Spot Bond			101.39683	12.80916	101.39683	12.75219			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	84.98866	100.01454	84.79635			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	69.23115	101.10215	68.92395			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	96.43040	100.97704	95.94140			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.03410	100.00000	69.50807			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.79225	100.00000	66.63045			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	82.99155	103.25721	82.80813			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	78.59347	102.85510	78.43002			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.67839	100.85336	2.66809			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	81.72216	100.00000	81.54603			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	72.39167	100.00000	72.25325			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.73065	146.46402	15.68374			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	53.99399	101.88203	53.86099			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.38878	100.15505	20.33878			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.97809	100.36228	16.91409		1,706,158,760,000.00	17,000,000	8,521,000.00	
LGL03	On	03/04/2018	Spot Bond			98.87452	1.76302	98.87452	1.75637			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015On	23/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			98.55765	82.78720	98.55765	82.60255			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	96.57316	99.62912	96.31926			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	66.20129	101.08680	65.90758			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	91.53255	99.30957	91.30516			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	88.89327	99.14082	88.67915			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	82.76648	98.70105	82.58165			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	73.28532	97.83334	73.14165			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	46.26553	100.00000	45.91827			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	66.70714	99.81806	66.70713			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516		135,500,000,000,000.00	355,000,000	500,000,000.00	
MBF018 On	15/04/2013	Spot Bond			99.92980	83.34842	99.92980	83.16331			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.39174	99.92873	38.29880			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	62.44511	100.85528	62.29268			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.57087	100.87824	29.49867			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.06777	100.00907	27.00219			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.31530	99.91959	19.25504			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.62046	100.16737	10.54150			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030 On	01/10/2017	Spot Bond			100.17350	1.92300	100.17350	1.91463			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	100.74865	100.00000	100.47856			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	100.90958	101.40172	100.63456			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	46.07621	101.42165	45.96316			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	94.42030	100.00000	94.18065			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.85990	100.00000	44.75122			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	95.93359	100.00000	95.68824			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.26933	100.00000	44.16210			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	38.63614	100.00000	38.54254			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.53327	100.00000	23.47564			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.28761	100.00000	23.23120			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.97555	100.00000	5.96092			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.58875	100.00000	14.55302			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.05301	106.46019	9.03181			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	89.65999	100.46941	89.44253			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.60545	100.55268	21.55227			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.98748	100.10089	25.92961			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.02927	100.10166	25.97130			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.74283	100.10553	10.71891			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.77057	102.05054	9.74871			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.64424	102.14122	9.62263			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.71383	100.13874	12.68550			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.29336	102.46074	12.26576			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.62251	102.63527	12.59412			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.86524	109.14290	25.80376		39,640,701,280,000.00		363,200,000	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.20517	100.35527	12.17518			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.26501	100.36949	7.24715			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.56732	108.22148	10.53955			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.88820	105.26282	16.84880		5,452,614,076,000.00		51,800,000	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.41515	100.76354	16.36300			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.47952	106.38091	13.44814			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	62.12274	100.73012	61.96961			0.00	0	8,000,000.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.09798	106.29569	13.06752		1,721,990,178,000.00		16,200,000	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	32.27046	109.35704	32.19405		1,071,698,992,000.00		9,800,000	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.69333	108.68196	19.64694		4,216,860,048,000.00		38,800,000	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.97721	112.43670	12.94579		944,468,280,000.00		8,400,000	4,246,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013	Spot Bond			105.38322	50.78283	105.38322	50.66551			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	89.97256	99.21764	89.75305			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	81.86025	98.63643	81.67956			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	72.03588	97.71856	71.89723			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.90962	100.00000	6.89288			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11822	100.00000	0.11793			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.23756	100.00000	7.22003			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.32700	100.00000	7.30925			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.73454	100.89771	6.71810			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.80497	100.90718	6.78836			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.92233	100.92303	6.90542			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.98100	100.93092	6.96395			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	7.05139	100.94038	7.03417			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.22733	100.96406	7.20967			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.34457	100.97993	7.32663			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.47352	100.99728	7.45525			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.59070	101.01305	7.57215			0.00	0	23,000,000.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.64930	101.02081	7.63059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On	14/08/2020	Spot Bond			101.11573	8.35167	101.11573	8.33124			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	9.16976	101.22620	9.14730			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11822	100.00000	0.11793			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11822	100.00000	0.11793			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	36.71467	101.70052	36.62438			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	21.35385	101.25975	21.30154			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	21.72042	100.87403	21.66738			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	9.77153	101.31348	9.74758		253,283,700,000.00	2,500,000	2,500,000.00	
NBK14B	On	27/08/2015	Spot Bond			100.75760	18.47030	100.75760	18.38857			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.79541	10.33056	100.79541	10.28483			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			110.77590	17.62582	110.77590	17.58295		25,722,163,980,000.00	232,200,000	117,100,000.00	
NBK2B	On	15/09/2015	Spot Bond			101.00801	16.60042	101.00801	16.55940			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	10.96711	118.84122	10.93889		1,616,240,592,000.00	13,600,000	6,800,000.00	
NBK4	On	28/10/2024	Spot Bond			30.23292	4.19492	30.23292	4.19189			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	82.25323	102.03598	82.06908			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	19.02196	111.25692	18.97579		2,091,630,096,000.00	18,800,000	9,400,000.00	
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.18291	101.70058	19.13573			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.35313	101.79234	7.33504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014	Spot Bond			103.06649	37.17387	103.06649	37.08861			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	39.80155	100.27352	39.70384			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.24627	107.67718	14.21240		2,110,472,728,000.00		19,600,000	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.38547	100.28219	12.35506			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	78.69301	117.77042	78.51628			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	81.17705	101.18874	80.99734			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	91.17810	100.66622	90.95275			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.96402	100.00000	27.91097			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.32146	100.00000	35.25445			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.66743	100.00000	26.61684			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.28648	100.00000	25.23851			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.45593	100.88001	22.40110			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	89.98924	100.53804	89.76979			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	87.24931	100.29682	87.04349			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	87.03113	100.27583	86.82635			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	87.03113	100.27583	86.82635			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	87.03113	100.27583	86.82635			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	21.00851	100.26098	20.95750			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.49140	100.01676	20.44174			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.12387	99.92572	20.07516			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.89128	100.72872	16.84964			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.53677	78.84167	16.51052			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.17402	100.68736	13.14156			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.60213	101.44317	11.57366			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.18344	101.58167	12.15350			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.47740	101.36186	14.44190			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.98780	99.92294	10.96121			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	99.27536	100.00000	99.09584			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.54313	74.70107	13.52244			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	62.04448	100.71896	61.89320			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	40.64531	100.42509	40.56365			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.57583	100.41859	40.49431			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.98896	100.13494	15.91857			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.62067	101.09351	11.56911			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.98860	100.28784	1.97922			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On	20/09/2015			100.21716	10.02483	100.21716	9.97589			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.51166	100.00000	2.49280			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.99251	108.64353	17.94944			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	89.39116	100.43443	89.17494			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	92.30983	103.93706	92.07973			0.00	0	0.00
NED6	On	20/09/2013			103.85854	52.91653	103.85854	52.79439			0.00	0	0.00
NED8	On	08/02/2014			105.20960	41.02594	105.20960	40.93180		1,199,389,440,000.00		11,400,000	5,700,000.00
NED9	On	06/07/2017			100.00389	7.24910	100.00389	7.23153			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	18.87010	122.15519	18.82127			0.00	0	0.00
NEDH1B	On	20/11/2018			109.62449	10.94603	109.62449	10.91726			0.00	0	0.00
NET41	On	16/02/2013			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
NHM001	On	04/09/2015			100.87482	10.89460	100.87482	10.84581			0.00	0	0.00
NILB10	On	08/12/2016			154.74879	5.79457	154.74879	5.77586			0.00	0	0.00
NMP20N	On	24/07/2020			110.78287	10.67066	110.78287	10.64512			0.00	0	0.00
NQ1A10	On	22/05/2020			112.47442	11.10258	112.47442	11.07272			0.00	0	0.00
NQ1A11	On	22/05/2016			100.87478	11.11563	100.87478	11.08849			0.00	0	22,000,000.00
NQ1A12	On	22/05/2014			100.84223	29.90104	100.84223	29.82806			0.00	0	23,000,000.00
NQ1A14	On	22/05/2013			100.77827	62.93195	100.77827	62.77844			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.82862	16.13546	100.82862	16.08472			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			114.30671	11.15671	114.30671	11.12628			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.19890	100.88848	30.12516			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	63.12348	100.82727	62.96943			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.30948	100.85447	16.25818			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.53478	112.37668	11.50378			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	30.54915	100.94287	30.47452			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	63.37880	100.89257	63.22404			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.62986	100.90208	16.57753			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	94.67769	100.00000	94.43679			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	63.41603	100.90209	63.26116			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	94.81736	100.00000	94.57609			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	63.63712	100.92679	63.48168			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	94.88720	100.00000	94.64576			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	63.89456	101.02443	63.73835			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	64.24002	101.11272	64.08285			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.75101	101.14634	9.72716			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.64178	101.06357	12.61087			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On	31/10/2013			133.37761	47.90170	133.37761	47.76388			16,005,313,200,000.00	120,000,000	36,000,000.00
NRA014	On	30/04/2014			112.65666	38.69953	112.65666	38.60568			84,177,056,352,000.00	747,200,000	125,200,000.00
NRA018	On	30/11/2018			127.61916	14.52791	127.61916	14.48878			1,914,287,400,000.00	15,000,000	7,500,000.00
NRA01U	On	31/03/2013			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
NRA022	On	31/10/2022			133.90446	15.06523	133.90446	15.02332			642,741,408,000.00	4,800,000	7,400,000.00
NRA023	On	31/05/2023			166.40319	6.07879	166.40319	6.05808			27,290,123,160,000.00	164,000,000	82,000,000.00
NRA028	On	30/11/2028			132.37089	13.95554	132.37089	13.91687			1,614,924,858,000.00	12,200,000	6,100,000.00
NTC09	On	18/04/2013			99.96864	82.72646	99.96864	82.54389			0.00	0	0.00
NTC10	On	18/04/2014			99.87889	37.98022	99.87889	37.88831			0.00	0	0.00
NTC11	On	18/04/2014			99.88231	37.85555	99.88231	37.76395			0.00	0	0.00
NTC12	On	25/08/2016			101.83987	11.52782	101.83987	11.49944			0.00	0	0.00
NTC13	On	31/01/2015			101.27473	21.47512	101.27473	21.42250			0.00	0	0.00
NTC14	On	26/07/2013			101.19990	47.21521	101.19990	67.97537			0.00	0	0.00
NTC15	On	26/07/2015			101.37662	14.40085	101.37662	18.37085			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	14.33167	100.00000	14.29694			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	14.37826	100.00000	14.34343			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	14.40622	100.00000	14.37133			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	15.07727	100.00000	15.04075			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.82288	100.00000	15.78455			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.48294	100.00000	20.43332			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	19.02804	110.62267	18.98231		42,036,614,600,000.00	380,000,000	110,000,000.00	
OTCA05On	30/04/2013	Spot Bond			101.46154	65.46208	101.46154	67.11819			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			101.50084	30.90648	101.50084	32.69663			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			101.43206	65.41679	101.43206	67.03611			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			101.45171	30.74244	101.45171	32.47144			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			108.95552	10.31227	108.95552	12.76849			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.72520	100.00000	5.70003			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.83129	109.71000	11.80731			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.88655	100.00000	21.83353			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.27591	100.00000	6.26054			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	60.53364	100.48296	60.34177			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	80.30335	98.38076	80.12991			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	55.20110	100.00000	55.07859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP06	On	21/11/2012	Spot Bond			100.73845	95.77014	100.73845	95.52415			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	28.55954	100.42050	28.48933		17,272,326,000,000.00	172,000,000	43,000,000.00	
PR2A2B	On	15/12/2012	Spot Bond			103.78737	91.93866	103.78737	91.71035			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	89.14822	100.37625	88.93321			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	59.51282	100.37300	59.36658			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	59.66875	100.39251	59.52210			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	59.87142	100.41791	59.72424			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	89.19078	100.38925	88.97565			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.70409	100.43155	28.63352			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	92.12230	103.92808	91.89326			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	59.92860	100.42500	59.78126			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	60.20364	100.42441	60.05564			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	89.26525	100.41200	89.04990			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.02715	100.45623	28.95577			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	60.39622	100.48342	60.24766			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	89.45676	100.47042	89.24082			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.38412	100.48350	29.31185			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	60.81178	100.53526	60.66213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4On	15/02/2014	Spot Bond				101.01119	43.81486	101.01119	43.70775			0.00	0	0.00
R009	On 15/09/2014	Spot Bond				115.36704	35.62899	115.36704	35.47661		5,768,352,000,000.00	50,000,000		0.00
R009P	On 15/09/2014	Spot Bond				90.32933	24.50310	90.32933	24.45269			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond				36.97373	1.15353	36.97373	1.15247			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				5.38500	122.94375	5.38500	122.92570		165,187,065,779,550.00	675,406,830	23,806,805,840.00	
R158	On 15/09/2015	Spot Bond				122.26482	26.05756	122.26482	25.94154			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond				85.50505	12.80895	85.50505	12.78378			0.00	0	0.00
R159	On 15/09/2016	Spot Bond				128.79704	21.57400	128.79704	21.47447			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond				81.26980	7.05994	81.26980	7.04665			0.00	0	0.00
R179	On 01/08/2013	Spot Bond				106.08559	58.68047	106.08559	58.54492			0.00	0	0.00
R186	On 21/12/2026	Spot Bond				7.64500	128.05252	7.56500	128.82960		187,518,211,457,610.00	528,216,018	9,452,573,094.00	
R187P	On 21/12/2026	Spot Bond				34.66514	1.08402	34.66514	1.08307			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond				32.55096	1.03589	32.55096	1.03504			0.00	0	0.00
R189	On 31/03/2013	Spot Bond				212.99520	111.77261	212.96962	111.42700		765,930,739,200,000.00	596,000,000	1,364,933,000.00	
R197	On 07/12/2023	Spot Bond				1.24500	278.20717	1.24000	278.29097		369,346,680,000.00	296,664,000	354,948,360.00	
R201	On 21/12/2014	Spot Bond				4.95000	110.69577	4.94500	110.69160		23,621,994,000,000.00	772,120,000	2,293,153,000.00	
R202	On 07/12/2033	Spot Bond				1.93000	205.64114	1.93000	205.60893		8,083,200,910,000.00	188,187,000	1,757,293,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	28/02/2023	Spot Bond			7.07500	106.07791	7.05500	106.20728			51,571,797,500,000.00	289,300,000	3,370,027,000.00
R203	On	15/09/2017	Spot Bond			5.78500	111.28789	5.80500	111.18104			67,320,507,800,000.00	637,080,000	7,044,550,000.00
R204	On	21/12/2018	Spot Bond			6.09000	112.44372	6.09500	112.39845			116,033,226,774,360.00	053,075,004	6,461,135,004.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.99050	99.20808	9.96828			346,813,590,225,600.00	495,820,000	1,651,500,000.00
R205	On	31/03/2014	Spot Bond			100.00000	38.87523	100.00000	38.78106			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.02000	104.98765	5.02000	104.97350			36,489,125,000,000.00	268,750,000	2,340,630,000.00
R207	On	15/01/2020	Spot Bond			6.42000	106.75130	6.42500	106.70360			108,321,733,764,000.00	872,544,200	6,144,963,000.00
R208	On	31/03/2021	Spot Bond			6.60500	101.40128	6.60500	101.38318			157,106,274,511,995.00	785,961,319	9,731,991,319.00
R209	On	31/03/2036	Spot Bond			8.43500	78.27328	8.33000	79.14091			119,050,156,050,000.00	113,830,000	9,700,754,000.00
R210	On	31/03/2028	Spot Bond			1.58500	158.15580	1.56000	158.64282			973,174,150,000.00	613,990,000	347,784,000.00
R211	On	31/01/2017	Spot Bond			0.28000	123.32159	0.28000	123.30781			267,568,000,000.00	955,600,000	1,270,575,000.00
R212	On	31/01/2022	Spot Bond			1.15000	128.28697	1.15000	128.26961			4,073,615,100,000.00	542,274,000	1,015,528,000.00
R213	On	28/02/2031	Spot Bond			8.23000	89.52605	8.14500	90.24010			57,338,920,260,000.00	967,062,000	3,356,682,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.25603	77.73332	9.23926			914,050,563,216,000.00	758,800,000	6,795,000,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	72.65823	98.10852	72.51660			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.96855	95.74929	49.86067			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.54545	93.40448	34.47239			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.28718	91.01110	24.23691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			87.49080	17.69002	87.49080	17.65459			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.80895	85.50505	12.78378			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.41794	83.47163	9.39981			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.05994	81.26980	7.04665			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	86.77262	99.35642	86.56814			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	59.74875	96.68315	59.62013			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.04583	94.26296	40.95931			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.64157	91.92899	28.58244			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.25971	89.76971	20.21871			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.87212	86.42385	14.84296			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.84621	84.45562	10.82535			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.05957	82.31050	8.04440			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.11783	79.97373	6.10659			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.06663	75.56089	5.05776			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.02527	73.15412	4.01842			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.37269	69.91580	3.36717			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.74887	67.83418	2.74449			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.26872	65.82731	2.26520			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			63.84766	1.89957	63.84766	1.89669			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.79315	60.09257	1.79057			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.55043	58.22853	1.54827			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.45079	55.42223	1.44885			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.28432	53.71567	1.28265			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.14734	52.07678	1.14589			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.03379	50.50256	1.03252			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93498	49.04085	0.93386			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85155	47.63992	0.85056			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.31515	40.84619	1.31382			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.25189	39.49703	1.25065			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19852	38.20719	1.19737			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15353	36.97373	1.15247			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11570	35.79392	1.11470			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08402	34.66514	1.08307			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05765	33.58493	1.05675			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03589	32.55096	1.03504			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.19810	100.64880	43.09168			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			99.92574	56.16882	99.92574	56.03285			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			99.90770	12.32565	99.90770	12.29582			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.96576	17.63191	100.96576	17.57640			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.74951	100.00000	1.74181			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.56581	90.62687	100.56581	90.40417			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	59.76939	100.63344	59.57969			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	59.77339	100.61948	59.58371			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	55.36716	100.62865	55.11974			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	20.20309	100.22952	20.15351			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	73.07809	100.00000	72.98318			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	89.85767	100.48281	89.63593			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.17865	101.67229	26.11428			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	104.01659	5.87500	104.00015			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	97.53546	100.84394	97.28010			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	19.55708	100.93776	19.47041			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	82.91319	100.29264	82.72472			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	41.69984	100.11180	41.38660			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	29.52414	100.68733	29.45138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	93.23589	101.03586	93.00061			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	93.37811	101.10798	93.14231			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	25.14260	102.70350	25.08022			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	13.11924	100.28309	13.09320			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.17940	102.22019	11.15179			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	13.46309	101.97649	13.42990			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	13.46309	101.97649	13.42990			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	50.72966	99.90414	50.50675			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	64.05734	100.99069	63.77337			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	58.85210	100.58819	58.58920			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	39.88486	100.00000	39.58549			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.39656	100.38461	4.37695			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.38221	100.43152	0.38050			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.27866	100.88031	43.17183			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.86812	100.00000	37.79315			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.42008	101.00223	23.36284			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.36108	5.25000	101.34681			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.67718	100.00000	0.67553			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.26911	109.50878	9.24689			1,362,289,223,200.00	12,440,000	6,120,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.98848	105.69036	7.97271			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	95.13054	100.82812	94.88473			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.73557	117.11129	15.69620			6,956,410,626,000.00	59,400,000	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.76547	100.96377	10.73917			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.55969	109.76738	13.52731			7,903,251,360,000.00	72,000,000	21,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	7.03989	101.55586	7.02260			2,843,564,080,000.00	28,000,000	14,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.91008	100.47716	7.89063			1,808,588,880,000.00	18,000,000	9,000,000.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.12418	101.44951	6.10461			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	10.91954	100.00000	10.83758			243,311,400,000,000.00	433,114,000	2,500,000,000.00
SBK19	On	24/10/2019	Spot Bond			100.00000	10.96462	100.00000	10.88232			0.00	0	500,000,000.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.11604	110.28697	22.06332			3,507,125,646,000.00	31,800,000	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	71.28649	101.21158	71.15139			546,542,532,000.00	5,400,000	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.57777	101.86258	9.55613			1,507,566,184,000.00	14,800,000	7,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On	09/04/2014	Spot Bond			127.67688	33.18862	127.67688	33.09526			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.96451	159.66556	36.84486			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	61.37437	152.98792	61.21922			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.80460	117.95662	18.75650			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.72291	118.36117	18.67488			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.68215	118.56412	18.63416			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	65.08440	143.82678	64.92119			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.29884	103.68838	10.27510			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.76664	118.14423	18.71857			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.74623	118.24540	18.69818			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	54.14532	211.65251	53.98096			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	72.24689	100.00000	72.10847			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.54509	100.42831	8.52408			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.58976	99.21990	30.51537			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.70513	100.36654	29.63214			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.70838	100.15186	10.68240			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.99427	100.16711	57.85357			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.79751	100.00000	44.68899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			107.02647	10.38003	107.02647	10.35548			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.40734	101.09831	44.29870			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.24885	101.18390	10.21477			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.71904	100.29283	7.70008			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.01668	100.00000	1.01443			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.96780	100.30374	7.94825			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.32669	112.35030	12.29670			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.73449	107.31305	13.70246			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.80897	101.14300	7.78435			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.57679	100.81390	21.52414			0.00	0	1,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.50682	100.85958	8.48006			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.11182	100.88565	8.09203			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.35398	107.86744	9.33838		733,498,592,000.00	6,800,000	3,400,000.00	
SBS3	On	25/05/2026	Spot Bond			100.17939	11.49979	100.17939	11.47443			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.12025	102.91713	12.09294		308,751,390,000.00	3,000,000	1,500,000.00	
SBS7	On	26/03/2013	Spot Bond			102.48454	74.09002	102.48454	73.94422			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.67600	118.34171	15.63645		994,070,364,000.00	8,400,000	4,240,000.00	
SBSI10	On	03/07/2013	Spot Bond			120.99445	64.28819	120.99445	64.11643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.97494	265.12288	3.95664			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.40771	119.59470	4.39650			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.11311	112.58000	10.08559			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	89.66780	100.00000	89.46941			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.48996	100.00000	2.48386			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21378	82.63494	0.21333			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.27125	6.50000	100.25944			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.38894	100.49004	10.36339			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	58.18447	100.22255	58.04169			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.25289	100.24006	16.21300			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.81470	100.37865	9.79059			0.00	0	6,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.19994	104.63904	10.18328		146,494,656,000.00	1,400,000	700,000.00	
SLI1	On	15/08/2013	Spot Bond			104.53403	56.96253	104.53403	56.83252			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.62666	110.17225	13.59421		1,806,824,900,000.00	16,400,000	8,200,000.00	
SMF1	On	27/06/2013	Spot Bond			104.99511	63.54148	104.99511	63.39513			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.40407	102.86503	10.38025		3,847,152,122,000.00	37,400,000	18,700,000.00	
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.04819	101.14731	29.97465			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.30515	100.91285	11.27754			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.58042	101.15213	16.53984			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.12770	100.91985	9.10542			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.22358	110.58806	15.18700			0.00	0	6,030,000.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.36708	99.95086	19.30664			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.38218	100.74418	10.35658			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.98155	100.29998	9.95703			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.00827	101.49647	8.97979			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.15441	89.26946	8.13789			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.18726	88.92846	8.17073			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.30865	107.77651	23.26959			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.58747	97.48656	9.56681			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.64514	100.44496	10.61141			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.18438	104.60347	10.16074			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.47925	119.58561	18.43145			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.74760	101.19280	2.73655			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.46356	100.00000	51.34935			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928 On	19/07/2013	Spot Bond			100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.37847	100.00000	55.25557			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	97.34259	99.64354	97.08459			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	95.32128	99.53077	95.07416			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	95.07486	99.51589	94.82904			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	94.58595	99.48756	94.34273			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	94.58594	99.48776	94.34272			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	93.62398	99.42961	93.38580			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	93.62389	99.43109	93.38571			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	94.55442	100.10042	94.30986			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	93.15062	99.40185	92.91491			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	92.91864	99.34562	92.68424			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	91.98915	99.33096	91.75944			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	87.42786	99.03221	87.22096			0.00	0	0.00
SYN949 On	29/11/2012	Spot Bond			99.30851	91.53263	99.30851	91.30524			0.00	0	0.00
SYN950 On	15/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN951 On	21/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN952 On	22/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			117.60842	17.30725	117.60842	17.26333			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.12630	104.75139	9.10520			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.61062	100.00000	35.53224			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.36130	102.75446	37.27583		6,165,267,600,000.00	60,000,000	30,000,000.00	
TFS100	On	22/01/2013	Spot Bond			98.53867	80.80333	98.53867	80.62745			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	78.28249	98.31078	78.11777			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	88.25747	99.10758	88.04648			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	72.85887	97.81910	72.71688			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	80.00000	100.00000	75.00000		40,000,000,000,000.00	400,000,000	200,000,000.00	
TFS73	On	11/02/2013	Spot Bond			100.94335	97.18017	100.94335	96.92548			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	83.71498	99.98492	83.52773			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	82.61785	99.89383	82.43563			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.64902	101.19250	15.61071			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.54762	107.95127	13.51588			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	91.34537	100.57712	91.11866			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.57759	100.87887	42.49262			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.38075	100.92142	44.24109			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS99	On	23/10/2012	Spot Bond			99.83233	66.70397	99.83233	66.70396			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.50338	101.62026	7.47963			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.73394	101.66672	7.70944			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.60312	102.00557	9.58163			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.22903	101.76658	8.20295			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.28554	101.98019	9.25606			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.61000	102.86169	13.56645			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	9.78967	101.66078	9.76561			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	5.85397	101.48088	5.83960			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			101.58542	6.29983	101.58542	6.28435		146,283,004,800.00	1,440,000	720,000.00	
THE8A3	On	18/04/2036	Spot Bond			105.94334	6.33425	105.94334	6.31810			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			101.79445	7.18886	101.79445	7.17116			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			101.88733	7.58284	101.88733	7.56415			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			102.87096	11.71613	102.87096	11.68702			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			101.59334	9.51887	101.59334	9.49549			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			101.62589	11.48322	101.62589	11.45500			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			101.64915	9.74300	101.64915	9.71906			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			101.62589	6.44790	101.62589	6.43205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			101.64915	6.54678	101.64915	6.53069			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			101.66078	6.59621	101.66078	6.58000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	9.59362	101.61194	9.57004			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	9.74300	101.64915	9.71906			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.25584	101.77704	10.23060			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.08986	101.77704	7.07241			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.25584	101.77704	10.23060			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	10.99981	101.96303	10.97270			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.07385	102.00952	8.05393			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	10.95338	101.95141	10.92638			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.63927	102.88090	14.60289			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	11.96619	102.93896	11.93644			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.77638	102.91574	14.73965			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.33515	100.16956	39.23971			0.00	0	6,000,000.00
TL15	On	29/04/2015	Spot Bond			115.34604	25.28025	115.34604	25.21743		899,699,112,000.00	7,800,000	3,900,000.00	
TL20	On	22/02/2020	Spot Bond			98.42479	10.30069	98.42479	10.28143			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.21580	113.10271	13.18364		233,443,993,440,000.00	064,000,000	1,002,000,000.00	
TN20	On	17/09/2020	Spot Bond			114.87864	10.14942	114.87864	10.12400		93,626,091,600,000.00	815,000,000	305,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			120.75839	13.94680	120.75839	13.91105			35,261,449,880,000.00	292,000,000	109,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.53276	105.49834	10.50855			53,107,864,356,000.00	503,400,000	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.53805	103.04013	12.50976			2,926,339,692,000.00	28,400,000	16,700,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.63253	100.87844	8.59163			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.83446	100.89915	8.79260			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.09016	100.92536	9.04708			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.11706	100.92812	9.07386			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.38061	101.05768	10.33136			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.62201	101.32571	17.53823			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	20.05573	100.00000	19.89474			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.38670	100.00000	10.30331			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.90068	100.00000	8.82923			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.86623	10.00000	99.83951			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.86957	9.75000	99.84350			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.87172	100.00000	9.84628			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	73.91454	97.58601	73.76876			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	70.45359	96.66726	70.32316			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	91.53857	99.23248	91.31132			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	84.27320	98.71758	84.08156			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.96686	99.76004	62.84761			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	78.11681	98.31631	77.95279			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.71043	114.88602	10.68361			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	97.94690	104.60170	97.68636			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.04662	99.85679	37.95457			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.66386	99.84614	12.63322			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.42025	100.02475	21.36834			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.90941	107.51485	11.88114			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.28134	100.00000	98.02133			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.51947	100.00000	45.40919			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	98.31158	100.00000	98.05151			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.82613	100.00000	45.71008			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	98.42050	100.00000	98.16013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.00924	100.00000	45.89778			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	17.17536	101.12514	17.12122			202,250,280,000.00	2,000,000	1,000,000.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.49991	101.16690	11.46364			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	9.04199	101.16870	9.01347			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	78.71709	100.00000	78.55678			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	91.66113	100.62384	91.43009			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.84478	142.66000	7.82575			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.43105	125.92352	17.38485			16,773,012,864,000.00	133,200,000	68,260,170.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.72894	235.74310	5.70416			14,144,586,000,000.00	60,000,000	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.04950	110.71509	20.99916			3,144,308,556,000.00	28,400,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.05325	112.63018	13.02159			12,614,580,160,000.00	112,000,000	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.66152	114.13989	11.63294			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.64028	112.54320	11.61207			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.59761	112.28516	11.56955			12,126,797,280,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.61286	95.75673	51.50142			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.82009	94.53097	42.72962			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.61424	86.34739	14.58577			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.58799	92.99863	33.51759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			91.84060	28.10511	91.84060	28.04745			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.07441	85.12782	12.05090			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.07575	90.00797	21.03323			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.58923	86.33473	14.56080			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.04775	64.79116	2.04458			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02794	100.00000	0.02789			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.59005	100.00000	18.55478			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.82938	100.00000	17.79556			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.05686	100.00000	15.02830			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.05686	100.00000	15.02830			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.94861	100.00000	8.93164			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.95467	100.00000	7.93957			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.95467	100.00000	7.93957			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.52843	100.00000	7.51415			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.69223	100.00000	6.67953			0.00	0	0.00

Total for j-Bonds : ,949,391,939,292,760.00 ,021,872,371 110,801,416,787.00

Grand Total: 19,394,663,444,430.00 121,935,501 10,802,937,749.00