



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/10/2012

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			8.77970	8.77970	8.82290	8.82290		15.27	249,413,717.60	28,408	314,279.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			1,025.84330	1.02584	982.644	15.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			2.94330	0.00294	2.944	15.17	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			878.23720	0.87824	835.182	14.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			5.33720	0.00534	5.482	14.43	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			829.75620	0.82976	786.810	14.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			6.85620	0.00686	7.110	14.32	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.71080	0.00471	3.531	27.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,281.81080	2.28181	2,323.831	27.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			85.72510	0.08573	72.154	17.78	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			512.82510	0.51283	542.454	17.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			53.74340	0.05374	44.505	19.31	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			730.84340	0.73084	764.805	19.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			12.67750	0.01268	9.884	24.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,589.77750	1.58978	1,630.184	24.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			116.25270	0.11625	98.990	16.94	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			393.35270	0.39335	419.290	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			94.82670	0.09483	80.108	17.50	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			471.92670	0.47193	500.408	17.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			89.24630	0.08925	75.227	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			496.34630	0.49635	525.527	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			175.23540	0.17524	151.950	15.83	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			252.33540	0.25234	272.250	15.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			142.72560	0.14273	122.594	16.38	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			319.82560	0.31983	342.894	16.38	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			139.82410	0.13982	119.993	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			326.92410	0.32692	350.293	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			239.79760	0.23980	211.322	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			166.89760	0.16690	181.622	15.16	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			214.81150	0.21481	188.161	15.27	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			191.91150	0.19191	208.461	15.27	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			206.28310	0.20628	180.316	15.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			203.38310	0.20338	220.616	15.38	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			394.97070	0.39497	358.412	14.59	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			72.07070	0.07207	78.712	14.59	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			326.89800	0.32690	293.280	14.82	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			103.99800	0.10400	113.580	14.82	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			266.80020	0.26680	236.539	15.04	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			143.90020	0.14390	156.839	15.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			552.70220	0.55270	511.948	14.14	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			29.80220	0.02980	32.248	14.14	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			535.78350	0.53578	495.341	14.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			32.88350	0.03288	35.641	14.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			510.84250	0.51084	470.912	14.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			37.94250	0.03794	41.212	14.25	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			781.65330	0.78165	738.859	14.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			8.75330	0.00875	9.159	14.22	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			734.00560	0.73401	691.414	14.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			11.10560	0.01111	11.714	14.12	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			595.95300	0.59595	554.519	14.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			23.05300	0.02305	24.819	14.02	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.89520	8.89520	8.93970	8.93970		16.28	7,027,208.00	790	40,346.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			113.72780	0.11373	103.007	21.41	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,374.02780	1.37403	1,407.807	21.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			86.76150	0.08676	78.598	22.76	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,697.06150	1.69706	1,733.398	22.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			69.98660	0.06999	63.217	23.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			1,980.28660	1.98029	2,018.017	23.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			245.70060	0.24570	224.365	18.06	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			656.00060	0.65600	679.165	18.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			202.22430	0.20222	184.168	18.86	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			812.52430	0.81252	838.969	18.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			134.54190	0.13454	121.953	20.64	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,194.84190	1.19484	1,226.753	20.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			412.31970	0.41232	381.071	16.11	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			322.61970	0.32262	335.871	16.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			351.55140	0.35155	323.666	16.68	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			411.85140	0.41185	428.466	16.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			316.84840	0.31685	290.936	17.07	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			477.14840	0.47715	495.736	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			900.03030	0.90003	857.147	14.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			60.33030	0.06033	61.947	14.58	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			597.09890	0.59710	559.813	14.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			157.39890	0.15740	164.613	14.90	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			458.83770	0.45884	425.793	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			269.13770	0.26914	280.593	15.77	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			986.66820	0.98667	941.851	14.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			46.96820	0.04697	46.651	14.53	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			8.99770	8.99770	9.04380	9.04380		16.92	3,257,167.40	362	14,440.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			620.14570	0.62015	587.452	16.06	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			326.34570	0.32635	339.752	16.06	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			615.35060	0.61535	582.811	16.09	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			331.55060	0.33155	345.111	16.09	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			624.97810	0.62498	592.135	16.02	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			321.17810	0.32118	334.435	16.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.17500	9.17500	9.22230	9.22230		17.84	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			552.15780	0.55216	531.510	19.04	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,019.85780	1.01986	1,046.510	19.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			421.29610	0.42130	405.425	20.45	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,468.99610	1.46900	1,500.425	20.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,381.90530	1.38191	1,340.475	15.68	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			159.60530	0.15961	165.475	15.68	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			893.05840	0.89306	862.214	16.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			420.75840	0.42076	437.214	16.49	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			784.00010	0.78400	755.881	17.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			561.70010	0.56170	580.881	17.24	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.33380	9.33380	9.37440	9.37440		18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,676.92920	1.67693	1,642.930	16.05	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			302.52920	0.30253	309.130	16.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.00460	10.00460	10.01620	10.01620		19.49	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.77970	8.77970	8.82290	8.82290		15.27	438,985.00	50	1,321.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			55,176.48420	0.55176	51,095.339	13.99	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			2,886.48420	0.02886	3,125.339	13.99	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			33,163.84740	0.33164	29,763.171	14.64	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			9,873.84740	0.09874	10,793.171	14.64	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			21,481.14640	0.21481	18,816.066	15.27	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			19,191.14640	0.19191	20,846.066	15.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.89520	8.89520	8.93970	8.93970		16.28	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			48,908.77430	0.48909	45,498.279	15.56	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			23,938.77430	0.23939	24,978.279	15.56	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.99770	8.99770	9.04380	9.04380		16.92	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			61,535.06430	0.61535	58,281.122	16.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			33,155.06430	0.33155	34,511.122	16.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			62,497.81350	0.62498	59,213.532	16.02	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			32,117.81350	0.32118	33,443.531	16.02	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			62,014.57040	0.62015	58,745.186	16.06	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			32,634.57040	0.32635	33,975.186	16.06	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.16270	14.16270	14.14280	14.14280		13.03	8,780,874.00	620	14,261.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,895.02230	1.89502	1,914.591	16.07	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			2.22230	0.00222	1.891	16.07	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			808.96360	0.80896	824.775	12.45	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			36.16360	0.03616	32.075	12.45	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			654.58290	0.65458	668.042	12.29	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			61.78290	0.06178	55.342	12.29	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			540.67770	0.54068	551.634	12.48	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			97.87770	0.09788	88.934	12.48	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			378.66650	0.37867	385.162	12.79	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			185.86650	0.18587	172.462	12.79	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			255.21430	0.25521	257.710	13.18	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			312.41430	0.31241	295.010	13.18	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.34450	14.34450	14.32610	14.32610		13.90	4,590,240.00	320	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			476.39000	0.47639	477.325	14.02	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			550.29000	0.55029	532.825	14.02	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			952.31220	0.95231	962.929	12.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			156.21220	0.15621	148.429	12.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			834.66810	0.83467	843.533	12.80	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			208.56810	0.20857	199.033	12.80	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			714.13900	0.71414	720.568	13.14	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			288.03900	0.28804	276.068	13.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.50470	14.50470	14.48900	14.48900		14.41	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,009.85650	1.00986	1,014.824	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			310.85650	0.31086	300.124	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,003.54890	1.00355	1,008.414	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			314.54890	0.31455	303.714	13.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			997.76010	0.99776	1,002.531	13.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			318.76010	0.31876	307.831	13.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,524.15420	2.52415	2,538.374	14.63	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			35.15420	0.03515	33.674	14.63	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,594.09480	1.59409	1,605.703	12.79	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			105.09480	0.10509	101.003	12.79	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10950	0.10950	0.11060	0.11060		17.16	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			310.47640	0.00310	253.732	17.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			250.47640	0.00250	303.732	17.16	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11110	0.11110	0.11210	0.11210		18.00	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,219.80660	0.02220	2,121.378	17.43	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			9.80660	0.00010	11.378	17.43	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,299.83640	0.01300	1,209.464	17.20	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			89.83640	0.00090	99.464	17.20	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			616.57160	0.00617	555.233	18.00	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			406.57160	0.00407	445.233	18.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.38280	11.38280	11.44570	11.44570		13.64	7,706,155.60	677	73,833.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,946.52480	1.94652	1,884.063	19.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.82480	0.00082	1.263	19.16	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,597.64070	1.59764	1,535.492	17.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			1.94070	0.00194	2.692	17.21	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			208.92850	0.20893	182.369	13.99	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			263.22850	0.26323	299.569	13.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			545.91140	0.54591	499.186	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			50.21140	0.05021	66.386	13.21	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			506.67780	0.50668	461.575	13.25	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			60.97780	0.06098	78.775	13.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			432.91490	0.43291	391.096	13.35	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			87.21490	0.08721	108.295	13.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,151.87360	1.15187	1,090.852	14.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			6.17360	0.00617	8.052	14.83	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,054.25180	1.05425	994.018	14.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			8.55180	0.00855	11.218	14.52	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			657.84110	0.65784	604.846	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			32.14110	0.03214	42.046	13.21	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.54350	11.54350	11.60870	11.60870		14.32	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			773.49610	0.77350	726.486	13.17	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			134.79610	0.13480	152.986	13.17	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			159.97990	0.15998	150.310	17.40	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,191.27990	1.19128	1,246.810	17.40	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.68640	11.68640	11.75370	11.75370		14.79	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			797.17210	0.79717	756.958	13.79	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			283.47210	0.28347	310.558	13.79	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			791.56540	0.79157	751.545	13.81	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			287.86540	0.28787	315.145	13.81	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			785.99510	0.78600	746.168	13.84	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			292.29510	0.29230	319.768	13.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.93530	11.93530	12.00400	12.00400		15.27	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,155.05630	1.15506	1,116.382	14.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			351.05630	0.35106	381.082	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			111.39659	111.39659	111.39768	111.39768			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,407.68000	11.40768	11,406.590		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			11,397.68000	11.39768	11,396.590		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			11,387.68000	11.38768	11,386.590		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future			111.97173	111.97173	111.26000	111.26000			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			0.00000	0.00000	981.730		0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Call			0.00000	0.00000	971.730		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Call			0.00000	0.00000	961.730		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.10575	108.10575	107.06601	107.06601			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,076.01000	8.07601	9,115.750		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			8,066.01000	8.06601	9,105.750		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			8,056.01000	8.05601	9,095.750		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
2038	On	07/02/2013	Bond Future			108.50548	108.50548	106.94000	106.94000			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			0.00000	0.00000	2,515.480		0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Call			0.00000	0.00000	2,505.480		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Call			0.00000	0.00000	2,495.480		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			113.26669	113.26669	113.55020	113.55020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On	01/11/2012	Bond Future	103.99	Call			9,560.20000	9.56020	9,276.690		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			9,550.20000	9.55020	9,266.690		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			9,540.20000	9.54020	9,256.690		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future			113.61306	113.61306	113.41000	113.41000			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			0.00000	0.00000	623.060		0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Call			0.00000	0.00000	613.060		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	Call			0.00000	0.00000	603.060		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			473.42800	473.42800	474.52300	474.52300			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			480.22400	480.22400	481.33500	481.33500			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			486.29400	486.29400	487.00000	487.00000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.11200	420.11200	420.96700	420.96700		11.82	1,004,067,680.00	239	636.00
ALBI	On	07/02/2013	Index Future			426.14400	426.14400	427.01000	427.01000			911,948,160.00	214	375.00
ALBI	On	02/05/2013	Index Future			431.53000	431.53000	432.00000	432.00000			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.06710	9.06710	9.08420	9.08420			906,710.00	100	10,536.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			635.68060	0.63568	618.193	12.30	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			11.48060	0.01148	11.093	12.30	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.11950	9.11950	9.13740	9.13740			0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			686.66010	0.68666	670.785	11.78	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			59.26010	0.05926	61.285	11.78	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.16440	9.16440	9.18440	9.18440			0.00	0	11.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			434.40000	0.43440	414.400		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			424.40000	0.42440	404.400		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			444.40000	0.44440	424.400		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			9.21110	9.21110	9.23300	9.23300		13.24	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			626.90070	0.62690	613.681	12.74	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			283.90070	0.28390	292.581	12.74	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			621.45680	0.62146	608.299	12.75	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			288.45680	0.28846	297.199	12.75	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			616.05280	0.61605	602.956	12.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			293.05280	0.29305	301.856	12.77	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.50650	9.50650	9.47880	9.47880		14.35	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.82260	8.82260	8.88730	8.88730		15.30	0.00	0	82.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			568.79910	0.56880	512.358	14.93	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			31.49910	0.03150	39.758	14.93	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.91910	8.91910	8.98540	8.98540		13.78	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			503.82390	0.50382	455.042	13.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			158.42390	0.15842	175.942	13.40	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			497.57510	0.49758	449.050	13.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			162.17510	0.16218	179.950	13.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			491.38260	0.49138	443.115	13.43	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			165.98260	0.16598	184.015	13.43	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.22230	0.22230	0.24000	0.24000			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.19450	0.19450	0.18510	0.18510			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00580	0.00580	0.00510	0.00510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	14/12/2012	Can-Do Future			0.00730	0.00730	0.00840	0.00840			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.21940	0.21940	0.21590	0.21590			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.00390	0.00390	0.00320	0.00320			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.20040	0.20040	0.19010	0.19010			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.22670	0.22670	0.22430	0.22430			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.00390	0.00390	0.00320	0.00320			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.12850	0.12850	0.12730	0.12730			0.00	0	32,250.00
CF CANIOn	14/12/2012	Can-Do Future			0.30990	0.30990	0.33700	0.33700			0.00	0	13,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.06310	0.06310	0.06810	0.06810			0.00	0	52,750.00
CF CANIOn	20/12/2012	Can-Do Future			7,165.30000	7,165.30000	7,819.00000	7,819.00000			0.00	0	10.00
CF CANIOn	20/12/2012	Can-Do Future			8,879.43000	8,879.43000	9,628.00000	9,628.00000			0.00	0	10.00
CF CANIOn	21/11/2012	Can-Do Future			3,940.65000	3,940.65000	3,975.00000	3,975.00000			0.00	0	10.00
CF CANIOn	20/12/2012	Can-Do Future			4,468.86000	4,468.86000	4,471.00000	4,471.00000			0.00	0	10.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.41080	9.41080	9.46380	9.46380		13.23	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			461.19980	0.46120	414.512	12.32	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			37.39980	0.03740	43.712	12.32	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.55010	9.55010	9.60520	9.60520		15.08	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			611.16450	0.61116	570.259	13.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			145.96450	0.14596	160.159	13.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			604.77490	0.60477	564.118	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			149.57490	0.14957	164.018	13.91	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			598.43590	0.59844	558.028	13.94	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			153.23590	0.15324	167.928	13.94	0.00	0	0.00
DABE On	02/11/2012	Any day expiry				8.72740	8.72740	8.77020	8.77020		14.96	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.43	Call			345.99320	0.34599	304.197	16.19	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.43	Put			5.79320	0.00579	6.797	16.19	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.44	Call			336.61560	0.33662	294.917	16.15	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.44	Put			6.41560	0.00642	7.517	16.15	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.45	Call			327.29460	0.32729	285.702	16.11	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.45	Put			7.09460	0.00709	8.302	16.11	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.60	Call			197.27300	0.19727	158.910	15.54	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry		8.60	Put			27.07300	0.02707	31.510	15.54	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.70	Call			126.01350	0.12601	92.443	15.15	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry		8.70	Put			55.81350	0.05581	65.043	15.15	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.75	Call			96.63190	0.09663	66.436	14.96	0.00	0	0.00
DABE On	02/11/2012	Any day expiry		8.75	Put			76.43190	0.07643	89.036	14.96	0.00	0	0.00
DABG On	07/11/2012	Any day expiry				8.73360	8.73360	8.77640	8.77640		14.82	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.49	Call			302.25510	0.30226	262.597	14.66	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.49	Put			15.85510	0.01586	18.997	14.66	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.50	Call			293.66180	0.29366	254.239	14.66	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.50	Put			17.26180	0.01726	20.639	14.66	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.51	Call			285.16390	0.28516	245.990	14.67	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.51	Put			18.76390	0.01876	22.390	14.67	0.00	0	0.00
DABG On	07/11/2012	Any day expiry		8.70	Call			146.46450	0.14646	114.794	14.79	0.00	0	15,000.00
DABG On	07/11/2012	Any day expiry		8.70	Put			70.06450	0.07006	81.194	14.79	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.75210	8.75210	8.79520	8.79520		14.83	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Call			211.89380	0.21189	180.282	14.67	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Put			96.69380	0.09669	108.182	14.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABM UOn	22/11/2012	Any day expiry		8.75	Call			173.22030	0.17322	144.432	14.83	0.00	0	10,000.00
DABM UOn	22/11/2012	Any day expiry		8.75	Put			128.02030	0.12802	142.332	14.83	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		9.00	Call			83.79430	0.08379	67.304	16.52	0.00	0	20,000.00
DABM UOn	22/11/2012	Any day expiry		9.00	Put			288.59430	0.28859	315.204	16.52	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry				9.04270	9.04270	9.05930	9.05930		11.28	0.00	4,500	4,500.00
DABN AOn	31/10/2012	Any day expiry		8.99	Call			101.01620	0.10102	86.321	12.16	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Put			31.71620	0.03172	33.621	12.16	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Call			93.82790	0.09383	79.374	12.01	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Put			34.52790	0.03453	36.674	12.01	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Call			86.85780	0.08686	72.674	11.86	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Put			37.55780	0.03756	39.974	11.86	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Call			48.71880	0.04872	37.671	11.71	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Put			69.41880	0.06942	74.971	11.71	0.00	0	4,500.00
DAUS On	31/10/2012	Any day expiry				8.72500	8.72500	8.76770	8.76770		14.58	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.40	Call			1,367.70000	1.36770	1,325.000	19.79	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.40	Put			0.00000	0.00000	0.000	19.79	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.72	Call			1,047.70020	1.04770	1,005.000	20.84	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.72	Put			0.00020	0.00000	0.000	20.84	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.85	Call			917.70430	0.91770	875.003	21.27	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		7.85	Put			0.00430	0.00000	0.003	21.27	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.72	Call			99.19300	0.09919	68.434	14.77	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.72	Put			51.49300	0.05149	63.434	14.77	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		9.02	Call			13.93950	0.01394	6.716	17.91	0.00	0	8,220.00
DAUS On	31/10/2012	Any day expiry		9.02	Put			266.23950	0.26624	301.716	17.91	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.00	Call			767.73570	0.76774	725.027	20.44	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.00	Put			0.03570	0.00004	0.027	20.44	0.00	0	8,220.00
DAUS On	31/10/2012	Any day expiry		8.25	Call			518.25610	0.51826	475.486	17.97	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.25	Put			0.55610	0.00056	0.486	17.97	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry		8.51	Call			266.42820	0.26643	224.849	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			8.72820	0.00873	9.849	16.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.76200	8.76200	8.80520	8.80520		14.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			215.20470	0.21520	184.516	14.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			130.00470	0.13000	142.516	14.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			101.40030	0.10140	83.780	16.60	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			316.20030	0.31620	341.780	16.60	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			957.05390	0.95705	913.732	15.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.85390	0.00185	1.732	15.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			809.16790	0.80917	765.859	14.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			3.96790	0.00397	3.859	14.90	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			349.86900	0.34987	312.637	14.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			54.66900	0.05467	60.637	14.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,086.28280	1.08628	1,042.964	16.40	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			1.08280	0.00108	0.964	16.40	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.79610	8.79610	8.83940	8.83940		15.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			287.44560	0.28745	256.708	14.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			168.04560	0.16805	180.608	14.92	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			166.07960	0.16608	145.150	16.31	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			346.67960	0.34668	369.051	16.31	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			995.39990	0.99540	951.861	14.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.99990	0.00600	5.761	14.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			849.95450	0.84995	807.222	14.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			10.55450	0.01055	11.122	14.16	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			414.76770	0.41477	378.919	14.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			85.36770	0.08537	92.819	14.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,123.35530	1.12336	1,079.854	15.24	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.95530	0.00396	3.754	15.24	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.83820	8.83820	8.88190	8.88190		17.80	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			419.88690	0.41989	390.210	14.96	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			157.98690	0.15799	172.010	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.72	Call			365.01370	0.36501	337.650	15.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			203.11370	0.20311	219.450	15.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			238.60170	0.23860	219.193	16.50	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			376.70170	0.37670	400.993	16.50	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			904.01380	0.90401	862.764	14.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			22.11380	0.02211	24.564	14.27	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			431.62410	0.43162	401.485	14.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			149.72410	0.14972	163.285	14.89	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			425.72350	0.42572	395.815	14.92	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			153.82350	0.15382	167.615	14.92	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,046.67950	1.04668	1,003.634	14.68	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			14.77950	0.01478	15.434	14.68	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.87150	8.87150	8.91560	8.91560		15.99	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			302.29380	0.30229	277.852	16.69	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			406.69380	0.40669	426.352	16.69	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			490.61540	0.49062	457.203	15.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			185.01540	0.18502	195.703	15.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			484.92650	0.48493	451.699	15.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			189.32650	0.18933	200.199	15.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			431.06910	0.43107	399.723	15.57	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			235.46910	0.23547	248.223	15.57	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,090.64280	1.09064	1,046.657	14.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			25.04280	0.02504	25.157	14.77	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			951.85960	0.95186	909.513	14.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			36.25960	0.03626	38.013	14.50	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			496.36000	0.49636	462.763	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			180.76000	0.18076	191.263	15.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.90470	8.90470	8.94930	8.94930		16.31	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			353.39700	0.35340	325.220	16.86	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			444.09700	0.44410	460.520	16.86	0.00	0	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	26/03/2013	Any day expiry	9.05	Call			349.86920	0.34987	321.888	16.89	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			450.56920	0.45057	467.188	16.89	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			346.38230	0.34638	318.595	16.93	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			457.08230	0.45708	473.895	16.93	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			1,000.21850	1.00022	954.921	14.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			50.91850	0.05092	50.221	14.56	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			360.56490	0.36056	331.998	16.78	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			431.26490	0.43126	447.298	16.78	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.94150	8.94150	8.98660	8.98660		16.57	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			409.67200	0.40967	378.066	16.94	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			473.07200	0.47307	486.566	16.94	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			406.06550	0.40607	374.648	16.97	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			479.46550	0.47947	493.148	16.97	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,052.97380	1.05297	1,005.975	14.72	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			66.37380	0.06637	64.475	14.72	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			420.70740	0.42071	388.542	16.83	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			454.10740	0.45411	467.042	16.83	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			413.31440	0.41331	381.523	16.90	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			466.71440	0.46671	480.023	16.90	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.29590	109.29590	109.43506	109.43506			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,445.06000	3.44506	3,305.900		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			3,435.06000	3.43506	3,295.900		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			3,425.06000	3.42506	3,285.900		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future			113.03000	113.03000	113.03000	113.03000			0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Call			0.00000	0.00000	40.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/02/2013	Bond Future	113.00	Call			0.00000	0.00000	30.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Call			0.00000	0.00000	20.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
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			9.15774	85.75499	9.09869	86.23666			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			823.77000	0.82377	342.100		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			9.27012	86.95724	9.20904	87.44559			0.00	0	303.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			5,650.34000	5.65034	6,138.690		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			5,561.65000	5.56165	6,050.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,473.09000	5.47309	5,961.440		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.81000	420.81000	421.55600	421.55600			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			175,960.00000	17.59600	168,500.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			426.85100	426.85100	427.60700	427.60700			102,444,240.00	24	60.00
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			53,830.00000	5.38300	61,390.000		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			53,930.00000	5.39300	61,490.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00

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	Put			54,030.00000	5.40300	61,590.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			432.24700	432.24700	433.00000	433.00000			0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Put			0.00000	0.00000	7,630.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Put			0.00000	0.00000	7,430.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Put			0.00000	0.00000	7,530.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.32200	190.32200	190.35000	190.35000			0.00	0	138.00
IGOV	On	07/02/2013	Index Future			193.05400	193.05400	193.08200	193.08200			0.00	0	468.00
IGOV	On	02/05/2013	Index Future			195.49500	195.49500	195.00000	195.00000			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			516.19300	516.19300	515.35900	515.35900			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			523.45500	523.45500	522.60800	522.60800			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	5.03000	94.97000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.01000	94.99000	5.00000	95.00000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.95000	95.05000	4.97000	95.03000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.92000	95.08000	4.94000	95.06000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.91000	95.09000	4.93000	95.07000			0.00	0	1,000.00
JIBAR FOn	17/04/2013	Jibar Tradeable Future				4.90000	95.10000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.91000	95.09000	4.94000	95.06000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.98000	95.02000	5.00000	95.00000			0.00	0	2,200.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.10000	94.90000	5.11000	94.89000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.23000	94.77000	5.25000	94.75000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.38000	94.62000	5.40000	94.60000			0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.54000	94.46000	5.55000	94.45000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.20120	7.20120	7.17860	7.17860		10.72	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				552.77470	0.55277	574.810	11.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				4.17470	0.00417	3.610	11.92	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.25520	7.25520	7.23240	7.23240		12.24	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				427.59020	0.42759	440.018	11.77	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				85.19020	0.08519	74.818	11.77	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				420.21740	0.42022	432.428	11.76	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				87.81740	0.08782	77.228	11.76	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				413.28500	0.41328	425.257	11.77	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				90.88500	0.09088	80.057	11.77	0.00	0	0.00
OTH1 On	02/05/2013	Index Future				427.03700	427.03700	428.00000	428.00000			0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.16017	105.66908	7.11577	105.99854			0.00	0	1,059.00
R023 On	01/11/2012	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				565.35000	0.56535	894.810		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				490.51000	0.49051	819.970		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				415.74000	0.41574	745.200		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.23617	107.15049	7.18999	107.48445			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.04	Put			1,094.28000	1.09428	1,428.240		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,020.86000	1.02086	1,354.820		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			947.51000	0.94751	1,281.470		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.29950	104.53412	7.25175	104.87204			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,515.76000	1.51576	1,853.680		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,443.54000	1.44354	1,781.460		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,371.38000	1.37138	1,709.300		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.30000	106.40045	7.30000	7.30000			0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Put			0.00000	0.00000	69.370		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Call			0.00000	0.00000	69.310		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.46691	122.90044	5.45205	122.94429		2.31	98,443,252.44	801	13,628.00
R157	On	01/11/2012	Bond Future	5.78	Call			965.03000	0.96503	920.840	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1.90000	0.00190	1.560	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,297.65000	2.29765	2,253.800	2.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.49868	124.62347	5.48205	124.66777		2.18	99,823,399.47	801	1,001.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,161.94000	2.16194	2,120.310	2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			60.30000	0.06030	62.970	2.31	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.52049	119.32990	5.50200	119.37470		2.10	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			538.62000	0.53862	518.340	2.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.34	Put			932.08000	0.93208	956.600	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			549.01000	0.54901	528.490	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			918.13000	0.91813	942.410	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			559.53000	0.55953	538.770	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			904.32000	0.90432	928.360	2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.65893	115.66216	5.60000	5.60000			0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			0.00000	0.00000	129.660		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			0.00000	0.00000	110.840		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			0.00000	0.00000	92.020		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.73585	127.43954	7.70159	127.77862		12.48	651,853,247.10	5,115	30,952.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,636.88000	1.63688	1,353.880	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			470.49000	0.47049	526.570	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,034.30000	3.03430	2,704.080	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			124.39000	0.12439	133.250	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,572.66000	7.57266	7,233.450	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			0.47000	0.00047	0.340	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,422.36000	10.42236	10,083.280	13.13	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.00000	0.00000	0.000	13.13	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.82024	123.93632	7.78473	124.28008		13.30	633,934,276.80	5,115	6,949.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,637.67000	6.63767	6,375.640	13.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,596.79000	1.59679	1,678.520	13.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,644.86000	7.64486	7,367.340	13.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			1,244.03000	1.24403	1,310.270	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,337.06000	2.33706	2,189.610	13.20	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,143.16000	5.14316	5,339.470	13.20	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,391.46000	3.39146	3,205.750	13.30	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,728.99000	3.72899	3,887.040	13.30	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,686.72000	4.68672	4,464.650	13.44	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,623.42000	2.62342	2,745.110	13.44	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			927.45000	0.92745	850.340	13.01	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,882.78000	8.88278	9,149.430	13.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,521.92000	1.52192	1,411.580	13.11	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,866.52000	6.86652	7,099.940	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.89526	125.43608	7.85863	125.78387		13.38	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,971.68000	2.97168	2,831.100	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,446.92000	7.44692	7,654.130	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,006.84000	3.00684	2,865.160	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,382.07000	7.38207	7,588.180	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,936.78000	2.93678	2,797.300	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,512.14000	7.51214	7,720.450	13.27	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.08874	123.37959	8.04942	123.73601		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,386.25000	7.38625	7,182.970	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,477.49000	6.47749	6,630.630	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,434.09000	7.43409	7,230.080	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,435.51000	6.43551	6,587.920	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,487.56000	10.48756	10,243.630	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,354.12000	4.35412	4,466.610	14.28	0.00	0	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,338.03000	7.33803	7,135.490	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,519.19000	6.51919	6,673.070	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/R1	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/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			213.42936	213.42936	213.31943	213.31943			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			5,670.57000	5.67057	5,560.640		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			5,680.57000	5.68057	5,570.640		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			5,690.57000	5.69057	5,580.640		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.49408	216.49408	213.00000	213.00000			0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Call			0.00000	0.00000	3,504.080		0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Call			0.00000	0.00000	3,494.080		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Call			0.00000	0.00000	3,484.080		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			279.99208	279.99208	279.74883	279.74883			430,907,811.12	1,539	449.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,758.83000	12.75883	13,002.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			12,748.83000	12.74883	12,992.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			12,738.83000	12.73883	12,982.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future			278.70442	278.70442	279.00000	279.00000			428,926,102.38	1,539	1,539.00
R197	On	07/02/2013	Bond Future	278.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	278.99	Put			0.00000	0.00000	285.580		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.00	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/02/2013	Bond Future	279.00	Put			0.00000	0.00000	295.580		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Put			0.00000	0.00000	305.580		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.01743	110.71780	5.00189	110.75022		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			254.44000	0.25444	223.840	1.62	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			29.14000	0.02914	30.960	1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.98054	107.86183	4.96264	107.89455		1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			356.57000	0.35657	338.310	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			324.84000	0.32484	339.300	1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.93457	109.16706	4.91396	109.20014		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			27.96000	0.02796	25.490	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,443.40000	1.44340	1,474.010	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			29.18000	0.02918	26.610	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,428.29000	1.42829	1,458.800	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			30.44000	0.03044	27.780	1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,413.21000	1.41321	1,443.630	1.20	0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.86033	107.57545	4.80000	4.80000			0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Put			0.00000	0.00000	66.330		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			0.00000	0.00000	55.330		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			0.00000	0.00000	77.330		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			207.59237	207.59237	205.97674	205.97674		10,263,159,180.43		49,439	1,162.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,986.74000	13.98674	15,602.370		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,976.74000	13.97674	15,592.370		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			13,966.74000	13.96674	15,582.370		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future			207.75351	207.75351	205.73000	205.73000			10,271,125,780.89	49,439	49,439.00
R202	On	07/02/2013	Bond Future	204.99	Call			0.00000	0.00000	2,763.510		0.00	0	0.00
R202	On	07/02/2013	Bond Future	204.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Call			0.00000	0.00000	2,753.510		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Call			0.00000	0.00000	2,743.510		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.83790	111.24629	5.82323	111.31129		4.53	0.00	0	4,613.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,522.85000	4.52285	4,457.850	4.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	4.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88244	112.80591	5.86676	112.87168		4.42	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			517.08000	0.51708	492.790	4.38	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,898.72000	1.89872	1,940.200	4.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,673.74000	1.67374	1,626.490	4.52	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			658.87000	0.65887	677.390	4.52	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,399.55000	3.39955	3,339.170	4.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			172.45000	0.17245	177.840	4.67	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,462.03000	4.46203	4,398.500	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			69.66000	0.06966	71.900	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.91843	110.01449	5.90179	110.08097		4.36	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,391.19000	1.39119	1,354.160	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,398.34000	1.39834	1,427.790	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,411.93000	1.41193	1,374.590	4.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Put			1,379.12000	1.37912	1,408.260	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,370.63000	1.37063	1,333.900	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,417.76000	1.41776	1,447.510	4.40	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.04920	108.74991	6.00000	6.00000			0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			0.00000	0.00000	174.090		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			0.00000	0.00000	138.680		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			0.00000	0.00000	209.520		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/R1On	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			6.12831	112.44222	6.11372	112.52002		5.77	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,711.11000	5.71111	5,633.310	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	0.000	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.17839	109.98825	6.16299	110.06698		5.99	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,681.56000	5.68156	5,605.530	6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			99.64000	0.09964	102.340	6.31	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.22394	111.31920	6.20775	111.39889		6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,168.26000	2.16826	2,120.220	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,764.13000	1.76413	1,795.780	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,195.00000	2.19500	2,146.640	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,741.86000	1.74186	1,773.190	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,221.91000	2.22191	2,173.230	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,719.79000	1.71979	1,750.800	6.13	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.36584	110.16713	6.30000	6.30000			0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			0.00000	0.00000	295.820		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/11/2013	Bond Future	6.31	Put			0.00000	0.00000	250.820		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			0.00000	0.00000	340.840		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.08125	105.07192	5.06544	105.09036		0.77	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			53.49000	0.05349	41.650	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			71.49000	0.07149	78.090	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.02343	102.77996	5.00298	102.79851		0.69	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			128.13000	0.12813	120.870	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			348.98000	0.34898	360.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.94491	104.02366	4.91746	104.04241		0.55	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			27.94000	0.02794	26.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,080.72000	1.08072	1,097.680	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			28.51000	0.02851	26.690	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,074.34000	1.07434	1,091.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			29.09000	0.02909	27.240	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,067.97000	1.06797	1,084.870	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.44729	102.94722	4.30000	4.30000			0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			0.00000	0.00000	26.380		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			0.00000	0.00000	24.590		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			0.00000	0.00000	28.180		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			6.46890	106.66738	6.43935	106.83994		7.06	106,667,380.00	1,000	7,500.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,413.61000	6.41361	6,241.050	7.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.48	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.52804	104.52328	6.49703	104.69814		7.38	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,445.46000	6.44546	6,279.740	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			127.71000	0.12771	136.850	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58379	105.78806	6.55141	105.96502		7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,015.53000	2.01553	1,927.640	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,627.26000	2.62726	2,716.330	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,040.87000	2.04087	1,952.310	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,597.51000	2.59751	2,685.910	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,066.41000	2.06641	1,977.160	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,568.00000	2.56800	2,655.710	7.55	0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.74130	104.88528	6.70000	6.70000			0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			0.00000	0.00000	209.300		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			0.00000	0.00000	158.580		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			0.00000	0.00000	260.060		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.66919	101.19047	6.62464	101.47490		8.75	17,505,951.31	173	11,907.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,314.98000	1.31498	1,065.330	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			138.09000	0.13809	172.870	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,410.50000	5.41050	5,126.070	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.01000	0.00001	0.010	9.31	0.00	0	12,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.70	Call			6,595.51000	6.59551	6,311.080	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	9.31	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.73118	102.60907	6.68467	102.89744		8.60	23,600,086.10	230	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			457.55000	0.45755	401.230	8.37	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,823.62000	4.82362	5,055.670	8.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,728.99000	6.72899	6,462.720	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			202.19000	0.20219	224.290	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,301.37000	12.30137	12,014.000	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			6.76000	0.00676	7.760	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.78570	100.45779	6.73740	100.74960		9.17	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,373.60000	2.37360	2,229.800	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,965.27000	2.96527	3,113.280	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,401.81000	2.40181	2,256.940	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,932.53000	2.93253	3,079.470	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,430.22000	2.43022	2,284.280	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,900.05000	2.90005	3,045.920	9.15	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.93974	99.70530	6.80000	6.80000			0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			0.00000	0.00000	852.710		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			0.00000	0.00000	795.480		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			0.00000	0.00000	738.300		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.55079	77.51074	8.50150	77.91636		17.99	41,080,692.20	530	6,819.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,901.07000	3.90107	3,498.660	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			24.51000	0.02451	27.720	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.63459	78.59736	8.58381	79.00861		16.45	47,944,389.60	610	4,810.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,988.25000	2.98825	2,758.220	16.51	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,614.03000	2.61403	2,795.250	16.51	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,875.81000	3.87581	3,609.440	16.61	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,913.87000	1.91387	2,058.750	16.61	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,024.06000	5.02406	4,720.660	16.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,299.76000	1.29976	1,407.610	16.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.70749	76.40682	8.65538	76.82304		20.09	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,326.05000	2.32605	2,176.230	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,790.21000	7.79021	8,056.610	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,272.86000	2.27286	2,125.440	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,915.93000	7.91593	8,184.730	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,299.36000	2.29936	2,150.740	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,852.90000	7.85290	8,120.500	19.87	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.88945	75.27263	8.80000	8.80000			0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			0.00000	0.00000	614.880		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			0.00000	0.00000	770.920		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			0.00000	0.00000	692.840		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			158.71614	158.71614	158.10408	158.10408			57,137,810.40	360	2,224.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,114.08000	13.11408	13,726.140		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,104.08000	13.10408	13,716.140		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			13,094.08000	13.09408	13,706.140		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future			160.99536	160.99536	157.92000	157.92000			0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Call			0.00000	0.00000	4,005.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Call			0.00000	0.00000	3,995.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Call			0.00000	0.00000	3,985.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.80219	123.80219	123.60624	123.60624			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,616.24000	1.61624	1,812.190		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			1,606.24000	1.60624	1,802.190		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			1,596.24000	1.59624	1,792.190		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future			124.15775	124.15775	123.46000	123.46000			0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Call			0.00000	0.00000	1,167.750		0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Call			0.00000	0.00000	1,157.750		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/02/2013	Bond Future	123.01	Call			0.00000	0.00000	1,147.750		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			129.22827	129.22827	129.22975	129.22975			395,955,419.28	3,064	219.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,239.75000	7.23975	7,238.270		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			7,229.75000	7.22975	7,228.270		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			7,219.75000	7.21975	7,218.270		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future			129.52286	129.52286	129.07000	129.07000			396,858,043.04	3,064	3,064.00
R212	On	07/02/2013	Bond Future	128.99	Call			0.00000	0.00000	532.860		0.00	0	0.00
R212	On	07/02/2013	Bond Future	128.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Call			0.00000	0.00000	522.860		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Call			0.00000	0.00000	512.860		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.33611	88.84238	8.30190	89.13214		13.95	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			2.51000	0.00251	0.720	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,877.20000	4.87720	5,165.170	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,170.56000	4.17056	3,880.470	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			7.50000	0.00750	7.170	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.42480	90.08793	8.38949	90.38169		15.65	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,516.52000	5.51652	5,294.180	15.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,406.91000	1.40691	1,478.330	15.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.49888	87.64375	8.46262	87.94100		16.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,196.52000	2.19652	2,088.720	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,541.55000	7.54155	7,731.000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Call			2,223.66000	2.22366	2,114.950	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,479.12000	7.47912	7,667.660	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,251.03000	2.25103	2,141.410	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,417.04000	7.41704	7,604.670	16.73	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.68971	86.41324	8.60000	8.60000			0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Put			0.00000	0.00000	791.420		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			0.00000	0.00000	711.560		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			0.00000	0.00000	631.820		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.58577	79.14145	8.53146	79.61163			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			4,957.02000	4.95702	5,427.200		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			4,860.83000	4.86083	5,331.010		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			4,764.82000	4.76482	5,235.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.66920	80.25102	8.60000	8.60000			0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.59	Put			0.00000	0.00000	675.830		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Put			0.00000	0.00000	589.950		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Put			0.00000	0.00000	504.240		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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.40090	1.40090	1.40610	1.40610		15.36	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			740.93060	0.07409	693.764	14.55	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			79.93060	0.00799	84.764	14.55	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.40780	1.40780	1.41330	1.41330		15.76	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			1,349.26360	0.13493	1,295.241	14.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			116.26360	0.01163	117.240	14.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			1,269.35120	0.12694	1,215.698	14.85	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			136.35120	0.01364	137.698	14.85	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			1,191.84520	0.11918	1,138.637	14.88	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			158.84520	0.01588	160.637	14.88	0.00	0	0.00
Total for Derivatives :											26,265,503,960.16	159,123	1,521,532.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.19948	12.14704	100.19948	12.11724			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		111.91291	22.83608	111.91291	22.78099			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.28788	9.35741	100.28788	9.33443			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		107.66087	9.79555	107.66087	9.77227			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond		103.39172	20.83198	103.39172	20.78408		32,878,566,960.00		318,000	16,242,000.00
AB07	On	07/03/2014	Spot Bond		104.36845	38.91390	104.36845	38.82372			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		101.36321	10.36384	101.36321	10.33844			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		113.91613	15.58423	113.91613	15.54609			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.27783	59.45145	100.27783	59.30549			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			211.62296	54.81643	211.62296	54.64801			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	23.70164	129.44081	23.63393			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	4.07231	262.36064	4.05370			0.00	0	500,000.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.43291	100.84946	22.37815			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.81678	100.44837	40.71641			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.66560	100.42180	12.63446		24,101,232,000,000.00	240,000,000	30,000,000.00	
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.16355	100.43468	8.14347			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.70906	100.45423	7.69010			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.77404	100.46712	7.75493			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	22.53957	111.10270	22.48461			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.90128	103.51808	21.84596			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	27.70080	105.34380	27.63612		3,581,689,200.00	34,000	34,000.00	
ABL11B	On	29/09/2014	Spot Bond			101.94970	28.43827	101.94970	28.36741			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	22.27639	101.07971	22.22130			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			99.99989	11.33756	99.99989	11.31009			0.00	0	0.00
ABL14	On	09/10/2015	Spot Bond			100.00000	10.35401	100.00000	10.27629			0.00	0	0.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.58850	100.00000	2.56907			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			103.66357	80.53597	103.66357	80.36243			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			107.24687	54.39929	107.24687	54.27041			2,895,665,490.00	27,000	1,687,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	60.24610	102.43496	60.09535			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	96.94974	100.00000	96.70051			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	97.16312	100.00000	96.99115			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	94.45699	100.85053	93.98339			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	54.88202	211.08307	54.71363			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	30.75006	133.30786	35.32331			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.27958	119.08892	17.23323			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.43929	109.87287	7.42054			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.97310	118.65286	19.92260			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.12798	99.88052	15.09138			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.18428	100.32050	11.15711			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.66983	100.26386	10.64364			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.72215	100.35503	13.67870			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			104.30633	6.14377	104.30633	6.12906			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	22.14958	100.00000	22.03172			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.80447	158.84518	2.79519			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.94004	152.12037	11.90196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			164.13952	4.10655	164.13952	4.09271			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	96.03051	141.35498	95.77061			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.69234	161.61787	2.68331			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	54.82478	211.55410	54.65637			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	54.81523	211.63281	54.64682			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.25079	69.59203	6.24177			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.25079	69.59203	6.24177			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	93.08588	100.66669	92.85057			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.44402	84.61000	10.42649			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.89128	93.01000	15.86268			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.10515	100.38164	11.07785			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.07476	95.94000	14.04885			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.41542	100.00000	26.36530			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.18803	94.42000	13.16377			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.34091	95.33000	12.31798			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.26815	89.17000	26.22154			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.32519	92.44000	24.28075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On	05/04/2017	Spot Bond			100.10161	9.17890	100.10161	9.15022			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.02633	99.93416	8.99817			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.81520	90.18000	23.77247			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.83357	122.92857	19.79639			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.56306	111.67000	17.54172			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.15604	97.51000	20.11775			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.79072	95.63000	19.75366			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.09928	97.02000	19.06314			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.60487	100.23447	9.57449			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.63688	119.76186	18.58863			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.17304	94.20000	67.05101			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.05196	99.90991	9.01218			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.34158	94.15000	17.30947			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.16194	94.84000	16.13186			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.62230	99.13676	2.61012			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.97946	143.60519	1.97358			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.72421	186.40405	2.70478			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.86423	100.00000	12.83962			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On	05/07/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.60277	111.64771	10.57682			19,761,644,670.00	177,000	7,048,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.35039	108.15845	22.29794			14,817,707,650.00	137,000	6,394,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.42364	102.54996	11.39783			14,459,544,360.00	141,000	5,189,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.29587	94.96915	10.27379			0.00	0	12,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.46567	108.39757	14.43110			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.97697	122.68013	29.89560			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.05606	4.00000	120.03056			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.03346	266.98405	4.01481			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.82943	120.37770	4.81657			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.14696	121.95151	3.13849			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	67.82120	99.40204	67.65778			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	89.06797	100.37243	88.85316			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	60.10938	100.40649	59.96163			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.65907	100.00000	19.61145			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	63.64437	100.91878	63.48722			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	83.25106	99.79614	83.06678			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	63.64437	100.91878	63.48722			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	66.49325	101.24381	66.33037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			107.32702	72.14081	107.32702	71.97258			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	21.14776	108.29483	21.09726			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	19.71053	101.29798	19.66222			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.97038	101.33324	19.92143			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	23.64831	101.83296	23.59009			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	59.88027	100.38145	59.73312			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	59.84903	100.37804	59.70196			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.45056	101.26271	19.40292			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.77804	53.29666	7.76894			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	81.39960	100.00000	81.22149			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	81.39960	100.00000	81.22149			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	43.98380	100.96976	43.87633			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	40.65161	100.25039	40.55291			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	101.74001	100.00000	101.46279			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.42346	60.26561	100.42346	60.11745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.44432	17.07112	100.44432	17.02914			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.89329	100.49129	17.84928			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.70445	100.42335	16.66338			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.95222	100.43752	16.91053			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.06121	100.44375	17.01926			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.21477	101.50954	11.18978			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.21477	101.50954	11.18978			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.27297	101.51908	11.24784			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.35373	100.41204	13.32091			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.27297	101.51908	11.24784			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.15657	101.49999	11.13170			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.51328	78.26156	32.46197			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.30903	100.40403	21.25666			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	89.11938	100.37805	88.90496			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	41.06699	100.39793	40.96606			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.08062	100.28977	13.04850			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.06699	100.39793	40.96606			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	89.11938	100.37805	88.90496			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018	Spot Bond			100.42907	8.48141	100.42907	8.46056			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.47522	100.44304	8.45439			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.48711	100.44869	8.46623			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.26825	100.43737	8.24791			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.70670	100.36953	40.60667			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.70474	100.41205	8.68334			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	83.36797	99.88150	83.18123			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.84194	99.98291	56.70425			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	83.36797	99.88150	83.18123			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.36086	108.24656	10.33362			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	40.81478	100.37811	40.71448			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.64006	104.10799	42.54306			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.36387	101.33364	44.25511			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.31848	101.54682	7.30051			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.26658	102.38458	7.24860			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.13194	101.42788	37.04083			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.53166	100.00000	4.52163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.31497	100.00000	4.30531			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.37126	71.11496	12.35307			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.39884	132.65083	2.39210			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.49149	132.65812	2.48450			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.03419	100.42332	8.01444			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.87272	100.93790	30.79730			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.87272	100.93790	30.79730			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.13194	101.42788	37.04083			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	30.43081	100.82870	30.35654			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.11936	100.40912	29.04779			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.06831	100.40572	28.99686			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.79963	101.67963	7.78024			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.76817	100.74141	11.73916			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.78878	101.67956	7.76941			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.92608	102.34980	10.90156			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	89.28981	100.42347	89.07489			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.97623	102.41855	10.95160			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.34579	100.57096	21.29325			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016			100.76241	10.59146	100.76241	10.56534			20,706,675,255.00	205,500	68,500.00
ACL144	On	20/12/2016			100.26297	9.96644	100.26297	9.94198			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	8.05247	100.42504	8.03266			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	48.72059	101.60514	48.59956			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	40.58879	100.61305	40.50709			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	40.47305	100.35023	40.39178			0.00	0	0.00
ACL151	On	20/03/2017			100.41612	9.86796	100.41612	9.84814			0.00	0	0.00
ACL152	On	08/02/2014			101.07263	43.21700	101.07263	44.59331			0.00	0	0.00
ACL153	On	20/03/2015			100.37072	20.42209	100.37072	20.38108			0.00	0	0.00
ACL154	On	20/03/2015			100.36105	20.26589	100.36105	20.22519			0.00	0	0.00
ACL155	On	20/03/2015			100.37982	20.56908	100.37982	20.52776			0.00	0	0.00
ACL156	On	20/03/2017			100.41498	9.84700	100.41498	9.82722			0.00	0	0.00
ACL157	On	20/03/2017			100.39511	9.48013	100.39511	9.46108			0.00	0	0.00
ACL158	On	20/03/2015			100.37243	20.44965	100.37243	20.40858			0.00	0	0.00
ACL159	On	20/03/2015			100.37868	20.55070	100.37868	20.50943			0.00	0	0.00
ACL161	On	20/03/2022			100.58046	10.87126	100.58046	10.85390			0.00	0	0.00
ACL162	On	20/09/2015			100.38479	16.36661	100.38479	16.33374			0.00	0	0.00
ACL163	On	20/03/2015			100.37527	20.49559	100.37527	20.45443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.52552	30.86242	100.52552	30.78649			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.21451	100.96473	20.16457			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.58040	100.34943	40.48071			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.78296	109.48099	9.76634			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.25168	100.41322	9.22894			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.58459	103.04527	3.57843			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.87838	100.37811	20.82708			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	96.77800	100.00000	96.53422			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.93112	100.37910	15.89197			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.17762	100.39881	9.15507			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.23666	100.41280	8.21642			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.69076	100.38479	7.67185			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	96.82639	100.00000	96.58249			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	60.20283	100.37751	60.01219			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.96912	100.41000	30.87103			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	96.43466	100.00000	96.19175			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	18.19456	100.39600	18.13693			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.42409	100.42679	11.38790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017			100.39881	10.78313	100.39881	10.74898			0.00	0	0.00
ACL183	On	20/06/2019			100.41560	9.85089	100.41560	9.81968			0.00	0	0.00
ACL184	On	20/09/2017			100.40776	10.98827	100.40776	10.95346			0.00	0	0.00
ACL185	On	20/09/2022			101.11287	9.40760	101.11287	9.37762			0.00	0	0.00
ACL186	On	20/09/2016			100.39293	4.10588	100.39293	4.09288			0.00	0	0.00
ACL187	On	20/09/2020			100.41672	0.12836	100.41672	0.12795			0.00	0	0.00
ACL188	On	20/09/2020			100.42399	0.12831	100.42399	0.12790			0.00	0	0.00
ACL189	On	20/09/2013			100.31940	52.89318	100.31940	52.65480			0.00	0	0.00
ACL190	On	20/09/2013			100.32262	52.89229	100.32262	52.65391			0.00	0	0.00
ACL191	On	20/09/2015			100.00000	9.62661	100.00000	9.56765			0.00	0	0.00
ACL192	On	20/12/2015			100.00000	6.41774	100.00000	6.37843			0.00	0	0.00
ACL193	On	20/09/2022			100.00000	0.03249	100.00000	0.03228			0.00	0	0.00
ACL194	On	20/09/2022			100.00000	0.03249	100.00000	0.03228			0.00	0	0.00
ACL195	On	20/06/2017			100.00000	1.83216	100.00000	1.81962			0.00	0	0.00
ACL196	On	20/12/2017			100.00000	1.20651	100.00000	1.19796			0.00	0	0.00
ACL197	On	20/06/2017			100.00000	1.78605	100.00000	1.77293			0.00	0	0.00
ADB01S	On	14/12/2012			103.90964	92.65072	103.90964	92.41751			0.00	0	0.00
ADB02S	On	14/12/2012			103.89068	92.62605	103.89068	92.39293			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On	09/04/2013			102.86773	72.06558	102.86773	71.92614			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.68798	100.00000	2.68147			0.00	0	0.00
AHF1A1	On	21/11/2014			100.89131	22.23251	100.89131	22.17822			0.00	0	0.00
AHF1B1	On	21/11/2014			100.99451	22.96727	100.99451	22.91113			0.00	0	0.00
AHF1C1	On	21/11/2014			101.06323	23.45667	101.06323	23.39930			0.00	0	0.00
AHF2A1	On	18/10/2015			100.00000	19.21735	100.00000	19.07311			0.00	0	0.00
AHF2B1	On	18/10/2015			100.00000	20.30582	100.00000	20.15340			0.00	0	0.00
AHF2C1	On	18/10/2015			100.00000	21.75710	100.00000	21.59379			0.00	0	0.00
AIR01	On	15/03/2019			104.59347	9.53739	104.59347	9.51524			9,727,192,710.00	93,000	5,307,000.00
AIR02	On	30/04/2023			122.89930	9.50759	122.89930	15.30747			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	30.28054	100.00000	30.20718			0.00	0	0.00
AIR03	On	09/03/2016			113.22249	15.32367	113.22249	15.28574			3,849,564,660.00	34,000	9,772,000.00
AIR03U	On	26/10/2014			100.00000	28.97951	100.00000	28.90931			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	11.69383	100.00000	11.66781			0.00	0	0.00
AIRL01	On	30/04/2028			151.06546	3.16390	151.06546	3.15387			0.00	0	0.00
AIRL02	On	18/02/2014			125.57279	32.20782	125.57279	32.12264			0.00	0	0.00
ANG01	On	14/01/2013			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
ANG02	On	11/10/2013			100.00000	40.49041	100.00000	40.18649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.26923	10.58755	100.26923	10.56184			0.00	0	70,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.18630	108.77896	10.16202			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.65600	99.90066	19.59468			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.22472	99.89602	9.19595			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.51287	100.00000	39.38950			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.65855	112.73330	17.61523			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.61385	100.19041	9.59052			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	60.73157	100.45105	60.58224			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	53.55814	102.32887	53.43601			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.24509	100.17231	28.17657			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.28517	103.90134	27.22252			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.11147	108.14051	11.08511			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.64562	101.25961	45.53380			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.56095	104.66313	17.51664			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	60.13714	100.27024	59.99112			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.88082	102.35861	19.83165			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.87166	102.28416	19.82254			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.92623	100.27011	13.89242			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On	31/12/2015	Spot Bond			102.23278	16.93492	102.23278	16.89308			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			103.79822	12.98770	103.79822	12.95517			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	16.08874	100.27685	16.04967			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	16.08874	100.27685	16.04967			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	16.08873	100.27691	16.04966			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.74505	101.50925	16.70394			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.59106	102.45999	17.54752			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.88082	102.35861	19.83165			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	15.16701	102.86494	15.12933			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.66813	102.39307	11.63927			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.61718	100.26206	13.58411			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.39259	100.25556	12.36250			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.39259	100.25556	12.36250			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	30.09974	100.24109	30.02666			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	87.01852	100.18420	86.81630			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.47936	100.00000	18.43460			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.70201	100.92479	14.65573			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.51875	100.32752	15.47015			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.35118	99.23300	13.30978			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.74892	99.11456	1.74350			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.97335	100.00000	1.96458			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	50.52342	100.18154	50.29847			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.48507	100.00000	6.45346			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.50790	104.64060	20.45616			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.75296	103.89800	17.70845			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.84177	102.66503	16.80000			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	16.16559	100.33517	16.11497			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.55758	100.00000	5.54707			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.10066	100.00000	20.05197			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.29386	100.00000	18.24955			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.29250	100.00000	11.26515			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.29250	100.00000	11.26515			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.65317	100.00000	13.62010			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.83025	100.00000	11.80158			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.44416	81.54776	100.44416	81.18239			0.00	0	3,000,000.00
BCP1 On	30/09/2014	Spot Bond			100.27701	31.04578	100.27701	30.96955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.28373	19.32751	100.28373	19.28005			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP64U	On	24/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			165.86185	2.68459	165.86185	2.67579			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			134.98268	8.32755	134.98268	8.30809			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.52453	135.23863	9.50223			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.46041	98.54987	8.44180			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	33.02651	101.43384	32.94548			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	58.51938	100.16538	58.37741			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	44.37291	101.00289	44.26445			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	43.94244	100.89815	43.83514			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	58.29097	102.94694	58.14604			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	45.56475	101.21182	45.45317			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	87.05689	100.25001	86.85447			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	8.01416	100.66600	7.99442			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	28.81728	100.38899	28.74645			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	26.64118	100.00000	26.55800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01 On	19/07/2013	Spot Bond			100.00000	62.69445	100.00000	62.55645			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			101.42461	9.75352	101.42461	9.72959			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			101.43555	9.80050	101.43555	9.77645			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			101.46836	9.94139	101.46836	9.91699			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			101.57774	10.41046	101.57774	10.38489			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	10.87867	101.68711	10.85192			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.18511	101.99310	12.15506			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.59609	100.00000	3.58737			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.32853	101.25226	8.66480			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	9.65156	101.32200	8.99034			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.78989	101.35188	9.12973			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	9.83598	101.36184	9.17618			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	10.38847	101.48134	9.73291			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	11.12335	101.64062	10.47342			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.25184	100.41538	9.22909			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.84504	100.45116	9.82083			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On	15/03/2017			100.46091	10.00677	100.46091	9.98215			0.00	0	0.00
BG42A4	On	15/03/2017			105.04449	11.58258	105.04449	11.55560			0.00	0	0.00
BG42B	On	15/03/2017			100.49015	10.49179	100.49015	10.46598			0.00	0	0.00
BG42C	On	15/06/2017			100.54199	10.53347	100.54199	10.50755			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BID01	On	06/08/2014			109.02542	30.87279	109.02542	30.79988		16,789,914,680.00		154,000	4,788,000.00
BIDC14	On	26/10/2012			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
BIDC23	On	26/10/2012			99.78943	66.71352	99.78943	66.71352			0.00	0	0.00
BIDC24	On	27/11/2012			99.33557	92.91930	99.33557	92.68492			0.00	0	0.00
BIDC25	On	25/01/2013			98.45450	80.99315	98.45450	80.81659			0.00	0	0.00
BIDC26	On	02/08/2013			95.58562	60.21454	95.58562	60.10398			0.00	0	0.00
BIDC27	On	05/02/2013			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
BIDC28	On	20/02/2013			100.00000	76.35983	100.00000	100.00000		100,000,000,000,000.00		000,000,000	1,000,000,000.00
BLG1A4	On	21/11/2015			100.78103	12.65695	100.78103	12.62608			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.49543	100.00000	7.47727			0.00	0	0.00
BLG1A6	On	21/11/2032			100.94045	7.84771	100.94045	7.82854			0.00	0	0.00
BLG1B	On	21/11/2015			100.78378	12.67867	100.78378	12.64775			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.82929	13.03703	100.82929	13.00522			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.68805	100.91196	13.65462			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.39301	101.25521	16.35285			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.25916	101.82396	15.22160			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	60.60032	100.43475	60.45133			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	58.41698	100.66283	58.27463			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	93.21775	102.16271	92.98251			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	41.25299	100.41213	41.12231			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.71277	100.00000	8.69167			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	101.34670	101.68827	101.06747			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	31.22739	117.90266	31.14884			9,432,212,800.00	80,000	4,634,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.97702	125.14109	19.92433			2,002,257,440.00	16,000	16,000.00
CBL09	On	29/01/2017	Spot Bond			102.03851	11.89284	102.03851	11.86350			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.59950	101.32226	30.52450			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.30745	111.35530	13.27547			8,908,424,000.00	80,000	9,155,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.79731	105.54647	12.76739			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.43983	101.86680	11.41166			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.75891	106.76252	13.72695			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.85304	17.45606	100.85304	17.40116			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.71178	107.65219	14.67738			23,575,829,610.00	219,000	5,920,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.43672	101.28817	0.43478			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.59963	101.82280	20.52117			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.37561	122.47945	14.33813			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	14.00111	118.42047	13.96558			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.67986	117.20315	10.65269			0.00	0	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.92378	100.88420	13.88941			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.93136	104.14474	16.90350			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	97.76290	101.65048	97.50700			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.90725	102.86721	30.83045			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.84873	103.30382	21.79424			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.67087	101.25944	97.41210			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.77120	100.80383	17.71473			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	88.95533	100.33426	88.74139			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	89.99413	100.61895	89.77664			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.18992	100.74860	33.10808			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	60.13542	100.40933	59.98760			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	60.13542	100.40933	59.98760			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	60.13542	100.40933	59.98760			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	63.61765	100.91360	63.46056			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	60.16145	100.41216	60.01357			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	59.90110	100.38376	59.75388			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	59.69278	100.36102	59.54611			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	64.18327	100.95747	64.02645			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	23.27635	101.78237	23.21907			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	58.57547	100.19516	58.43333			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	23.13164	101.76269	23.07472			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	59.90111	100.38372	59.75390			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	59.71883	100.36383	59.57210			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.89617	101.86667	23.83732			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	64.30818	100.97002	64.15104			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.92517	64.13073	100.92517	63.97409			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	64.09672	101.01305	63.93831			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	60.21352	100.41784	60.06550			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	60.03128	100.39797	59.88373			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	60.08336	100.40359	59.93568			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.83346	104.39421	55.70405			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	72.32062	101.82300	72.18429			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	53.91088	102.79173	53.78749			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	65.82528	101.32621	65.66393			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	94.92340	100.86778	94.67930			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.68726	100.52565	42.58223			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.02850	101.34356	41.92433			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.02850	101.34356	41.92433			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	83.43191	99.85161	83.24674			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.79322	101.22270	23.73495			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.44583	100.00000	17.40310			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.25426	100.00000	17.21200			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.55921	100.42338	13.52588			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.22294	100.00000	35.13761			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	94.81482	100.00000	94.57295			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	86.87465	100.50974	86.67221			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	86.98284	100.82702	86.77960			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	86.92463	100.54079	86.72203			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	86.93046	100.49424	86.72793			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.03060	100.00000	39.93362			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.99409	100.39213	12.96215			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66786	100.00000	66.66785			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66786	100.00000	66.66785			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.59206	100.60029	13.55858			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.98914	102.77141	12.95991			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.60029	13.59206	100.60029	13.55858			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.55327	100.01323	10.52771			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.24322	100.90290	35.15621			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.79947	100.91909	36.70861			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.77457	106.57524	6.75886			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.79933	99.04734	14.76378			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.24058	106.47706	3.23271			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.36353	100.91984	13.33341			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.78119	101.01820	36.69028			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.59206	100.60029	13.55858			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.59206	100.60029	13.55858			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.68210	106.09892	3.67306			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.84201	106.04227	6.82525			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.82121	100.61212	13.78718			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	88.41176	100.32240	88.20066			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	89.15315	100.39517	88.93810			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	60.74974	100.47626	60.60032			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.34224	100.57686	43.23554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213 On	12/10/2014	Spot Bond			99.98364	27.09310	99.98364	27.02748			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.16749	99.98339	27.10168			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.82242	103.62392	11.79534			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.36043	99.99988	27.29415			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.27767	99.99989	27.21159			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.48505	99.79173	10.45969			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.48366	99.80002	10.45830			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.82950	103.81175	11.80235			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.82950	103.81175	11.80235			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.13906	104.34821	35.04967			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.74378	107.51178	35.65039			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.05293	107.00303	14.02007			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.47895	100.43472	10.45318			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.39530	100.48341	11.36727			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	60.38248	100.44030	60.23402			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	60.40345	100.44323	60.25492			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.00099	99.90043	19.95259			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.00099	99.90043	19.95259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.94701	38.49866	100.94701	38.42094			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	99.18212	101.15359	98.91246			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	83.57765	99.83657	83.39216			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	83.57765	99.83657	83.39216			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	15.03565	100.64882	15.00537			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.30917	101.05242	10.28397			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	97.21505	100.93369	96.96029			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.33424	100.44136	10.31347			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	22.20808	100.86994	22.15387			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.59072	100.93114	10.56485			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.23870	101.19905	11.21371			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.23870	101.19905	11.21371			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	22.16965	100.81644	22.11555			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	22.18914	100.81889	22.13500			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.45794	100.84952	15.42021			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.28720	101.47693	15.24968			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	21.02521	100.47537	20.97350			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	15.03100	101.44712	14.99412			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250 On	26/03/2015	Spot Bond			100.26649	20.52957	100.26649	20.47917			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.52957	100.26649	20.47917			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.52957	100.26649	20.47917			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.52957	100.26649	20.47917			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.52957	100.26649	20.47917			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.69655	100.27379	20.64574			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.71128	100.28582	9.68744			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.71128	100.28582	9.68744			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.71128	100.28582	9.68744			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.71128	100.28582	9.68744			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.71128	100.28582	9.68744			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.76399	100.28785	9.74002			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.15142	106.98684	10.12743			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.65845	100.51194	30.58302			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.69920	100.89505	30.62424			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	82.83666	100.15533	82.59343			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	40.91349	100.39498	40.81293			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	40.91349	100.39498	40.81293			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017	Spot Bond			101.37065	7.75351	101.37065	7.72901			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.49989	10.89724	100.49989	10.87044			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			101.35958	14.45485	101.35958	14.41940			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.58462	12.50822	100.58462	12.47743			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.39320	9.06996	100.39320	9.04767			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.39040	9.01612	100.39040	8.99397			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.40357	9.06869	100.40357	9.04640			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.91562	8.79207	100.91562	8.76440			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			101.06552	10.20427	101.06552	10.17211			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.99983	10.18104	100.99983	10.14898			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.40244	9.04716	100.40244	9.02492			0.00	0	1,500,000.00
CLN279	On	20/06/2015	Spot Bond			100.54373	19.03489	100.54373	18.98805			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.65226	8.70707	100.65226	8.67944			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.36006	17.54295	100.36006	17.48741			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.24531	17.10732	100.24531	17.05321			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.37919	17.83591	100.37919	17.77942			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.44355	11.80854	100.44355	11.77114			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.44355	11.80854	100.44355	11.77114			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017			100.44355	11.80854	100.44355	11.77114			0.00	0	0.00
CLN287	On	20/06/2017			100.44355	11.80854	100.44355	11.77114			0.00	0	0.00
CLN288	On	10/08/2017			101.18342	12.04126	101.18342	11.98780			0.00	0	0.00
CLN289	On	30/08/2017			100.81012	11.12881	100.81012	11.07956			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	1.96456	100.17296	1.95509			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	1.96456	100.17296	1.95509			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	1.96470	100.17084	1.95522			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	1.94543	100.14936	1.93648			0.00	0	0.00
CLN294	On	26/06/2017			100.14949	1.95953	100.14949	1.94997			0.00	0	0.00
CLN295	On	30/06/2017			100.15029	1.94806	100.15029	1.93899			0.00	0	0.00
CLN296	On	20/12/2017			100.00000	1.26770	100.00000	1.25994			0.00	0	0.00
CLN297	On	30/06/2017			100.00000	1.86042	100.00000	1.85038			0.00	0	0.00
CLN298	On	30/06/2017			100.00000	1.86218	100.00000	1.85201			0.00	0	0.00
CLN299	On	30/06/2017			100.00000	1.81762	100.00000	1.80697			0.00	0	0.00
CLN300	On	20/12/2017			100.00000	1.15610	100.00000	1.73415			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.27452	100.00000	20.22989			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.27452	100.00000	20.22989			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.68660	34.94295	0.68600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			154.47129	61.74550	154.47129	61.58688			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	91.78531	100.53703	91.55645			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	91.77440	100.53241	91.54557			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	114.83067	100.00000	114.58628			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	94.40379	154.29358	94.15166			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	91.76348	100.52779	91.53470			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	66.00137	152.83040	65.82192			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	81.00186	101.20452	67.17125			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	81.00186	101.20452	67.17125			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.81378	156.76383	4.79651			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	70.77457	94.77223	74.77357			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	70.24622	97.02201	74.25271			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	91.77440	100.53241	91.54557			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	91.77440	100.53241	91.54557			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.83133	100.00000	14.79501			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	71.10140	101.10498	70.96801			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			120.49629	6.95165	120.49629	6.93366			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	17.75641	78.86322	17.72815			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.80985	78.68249	17.78155			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.15922	100.01914	11.13217			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.15922	100.01914	11.13217			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.86488	100.44036	11.83570			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.99924	100.40864	9.97467			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.28397	100.41492	9.26115			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	57.12809	100.01997	56.94970			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.39291	100.41000	9.36983			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	8.73500	101.50812	8.69612			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	15.05767	109.94659	15.02127			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	69.05502	106.29178	68.92284			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.70248	106.25789	12.67294			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.61986	122.59946	14.58171			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	19.17996	112.90836	19.13311			0.00	0	30,220,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			111.62273	10.62656	111.62273	10.60055			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	86.83104	100.00000	86.63635			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	104.02793	5.86800	104.01150			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	22.08074	100.79434	22.02687			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.27591	100.83040	10.25084			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.98120	100.70290	21.92702			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	18.30001	101.26682	18.21870			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	92.83190	100.65651	92.59485			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	92.93808	100.45141	92.70709			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	72.29145	100.00000	72.15243			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	80.19012	100.18699	80.01400			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	73.94917	100.13300	73.80710			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	40.89231	100.21016	40.71216			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.18274	100.22082	20.09383			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	55.67989	100.19483	55.43465			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	56.58116	104.31041	56.45224			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.70784	133.09009	18.65576			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			111.95336	10.48278	111.95336	10.45748			57,096,213,600.00	510,000	77,317,000.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.51918	110.94098	10.49399			11,648,802,900.00	105,000	185,233,000.00
E170	On	01/08/2020	Spot Bond			142.91138	12.31810	142.91138	12.28205			571,645,520,000.00	4,000,000	23,288,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.83444	101.79146	16.79300			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.55120	100.97946	24.47305			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.26532	101.06163	10.23262			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.29004	101.11630	4.27637			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.79141	101.17092	1.78570			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.27108	126.54006	12.23697			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.77000	113.49624	1.80000	113.03909			168,150,000,000.00	95,000,000	288,500,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.95320	111.69838	11.92441			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.83526	112.15374	10.80864			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.31908	106.65311	9.29746			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.04310	100.93077	17.00146			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	98.05810	100.81699	97.80008			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	93.97378	100.00000	93.73885			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ183U	On	24/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			1,000,000,000,000.00	10,000,000	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.27434	126.47802	24.20726			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.29830	109.43400	24.24073			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.70710	107.25989	17.66094			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.88160	101.66692	9.85030			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	96.96012	101.08827	96.70501			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.55893	101.14823	23.50127			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	97.23769	101.26753	96.98141			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	31.28682	101.05103	31.21031			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	97.35333	101.34215	97.09657			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.99899	101.17066	31.92066			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	64.58585	100.93125	64.42808			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.79678	100.96871	30.72153			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.21842	100.99870	17.17634			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	64.60209	100.93575	64.44429			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.77659	105.94219	16.73745			381,391,884,000.00	3,600,000	64,600,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.22461	111.43974	9.20219			17,607,478,920.00	158,000	505,628,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.84819	117.73441	10.82094			3,389,809,132,720.00	28,792,000	270,892,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			95.26383	8.75185	95.26383	8.73314			68,780,485,260.00	722,000	45,026,000.00
ES33	On	15/09/2033	Spot Bond			9.15000	85.66955	9.09000	86.13852			69,997,500,000.00	7,650,000	546,475,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.82120	100.85636	19.73343			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	91.39462	100.35540	91.17156			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	41.41602	100.00000	41.10516			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.15845	100.00000	10.13385			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.88547	100.00000	9.86152			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	65.27352	101.07344	65.11388			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	65.40925	101.11222	65.24923			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	65.84349	101.23627	65.68221			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	66.08765	101.30601	65.92569			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	28.24783	105.15565	28.18196			19,874,417,850.00	189,000	17,033,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.65241	103.15112	11.62597			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	99.77434	101.02281	99.50345			0.00	0	1,400,000.00
FRB07	On	06/12/2012	Spot Bond			100.55742	92.04832	100.55742	91.81875			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	10.19472	100.49836	10.16963			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	8.00703	100.49830	7.98733			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	9.06970	101.51768	9.04742			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On	21/12/2018			111.84945	15.12600	111.84945	15.08932			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.22325	100.44644	9.20057			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	46.14732	100.00000	46.04094			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	54.79014	211.83970	54.62171			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	61.53238	105.16707	61.39124			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.18878	121.95151	3.18020			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	4.04119	266.05149	4.02255			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	1.95611	145.44748	1.95024			0.00	0	2,500,000.00
FRBI33	On	07/12/2033			186.40405	3.11878	186.40405	3.10758			0.00	0	0.00
FRBN04	On	15/09/2015			118.97136	18.79368	118.97136	18.74528			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	23.33124	100.00000	23.27904			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	23.33124	100.00000	23.27904			0.00	0	0.00
FRBZ01	On	30/11/2020			51.72712	3.43683	51.72712	3.43292			0.00	0	0.00
FRBZ02	On	28/10/2024			32.59207	3.39204	32.59207	3.38942			0.00	0	0.00
FRBZ03	On	10/12/2024			31.38364	3.66628	31.38364	3.66354			0.00	0	0.00
FRC04	On	03/06/2014			103.71290	37.83684	103.71290	37.75056			0.00	0	0.00
FRC08	On	29/04/2013			101.43171	81.37143	101.43171	81.19251			0.00	0	0.00
FRC101	On	24/02/2017			101.42118	14.80813	101.42118	14.77180			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103 On	20/03/2014	Spot Bond			100.70350	44.83170	100.70350	44.74139			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.43778	41.54981	100.43778	41.46631			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			101.37968	14.45136	101.37968	14.41591			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			101.37968	14.45136	101.37968	14.41591			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.95684	10.66319	100.95684	10.63685			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			101.35502	14.23941	101.35502	14.20450			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.84351	100.49706	10.81682			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	63.43585	100.81157	63.28106			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	14.04779	100.62812	14.01319			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.44540	100.42343	9.42218			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.32748	100.46990	10.30208			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	31.20671	100.53541	31.12992			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.60863	98.00000	9.57664			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.98995	100.00000	8.95585			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.88883	100.61842	13.85463			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.30747	100.45750	10.28212			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.34917	100.56313	12.31877			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.26142	100.61014	13.22876			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On	20/06/2017	Spot Bond			100.43349	9.84490	100.43349	9.82069			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.11229	100.51033	11.08496			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.53739	100.67570	14.50157			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.93668	100.44913	11.89886			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.97626	100.00000	7.94199			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.87029	100.53319	13.82630			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.31294	100.63883	16.26117			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.66685	100.48091	12.62670			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.43510	100.51430	13.39250			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.55878	100.60627	15.50941			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.52286	100.56147	14.47680			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	16.18514	100.63331	16.13377			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	17.10508	100.67296	17.05077			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.52042	100.60461	15.47118			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.71660	100.58527	15.66675			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.62711	100.52263	13.58390			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	14.04076	100.51264	13.99624			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.51739	100.64764	16.46497			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139	On	20/09/2017			100.63938	16.32571	100.63938	16.27390			0.00	0	0.00
FRC140	On	20/09/2017			100.61676	15.80168	100.61676	15.75154			0.00	0	0.00
FRC141	On	20/09/2017			100.64874	16.54295	100.64874	16.49045			0.00	0	0.00
FRC142	On	20/09/2017			100.54761	14.20301	100.54761	14.15796			0.00	0	0.00
FRC143	On	20/09/2017			100.48314	12.71808	100.48314	12.67777			0.00	0	0.00
FRC144	On	20/09/2017			100.40273	10.87288	100.40273	10.83845			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	17.27113	100.68010	17.21629			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	32.35325	100.48314	32.25070			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	21.41960	100.54650	21.35168			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.36541	101.08864	3.34944			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.73615	100.52041	9.70528			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.72377	100.44745	1.71831			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.66910	98.00000	1.65734			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.30124	100.00000	1.29393			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.30124	100.00000	1.29393			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.21408	100.00000	1.20563			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.41385	103.88434	38.32614			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.04765	101.69803	26.98113			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.46014	17.34854	100.46014	17.30588			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.45737	14.17542	100.45737	14.14057			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			101.67764	55.15786	101.67764	55.02223			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.22834	6.90500	101.20929			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	10.05823	98.80765	10.03386			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	74.30999	113.68077	74.13840			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	56.87243	100.00003	56.73465			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.77894	100.38660	28.70821			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.47740	101.46163	8.45659			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.69639	109.33538	6.68054			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.34803	100.46640	12.31765			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.44253	100.47150	12.41193			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.12935	109.51236	5.11719			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.30566	111.32550	24.25588			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.70536	109.33538	4.69422			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.71580	114.09057	5.70180			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.15765	114.42023	8.14062			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	89.41123	100.45580	89.19596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			101.66489	9.44811	101.66489	9.42489			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.35839	100.00000	17.31588			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.83096	100.79789	16.78944			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.12805	100.69405	15.09077			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.26825	4.73000	107.24338			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	89.82232	100.56499	89.60586			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.33974	100.70697	15.30193			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.83919	100.40068	9.81501			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.01179	100.46304	10.98471			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.85175	100.61808	24.79055			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.58760	100.54671	12.55663			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.18321	100.52525	12.15324			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	89.00221	100.34678	88.78812			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	88.99155	100.34394	88.77750			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	90.92942	100.32862	90.74954			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	90.93013	100.34043	90.75023			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	90.93727	100.34112	90.75735			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	88.97214	100.34682	88.75761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.44788	10.45470	100.44788	10.43369			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.92131	100.64235	14.89127			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.44423	100.44732	10.42324			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.70855	98.04956	23.66194			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.50432	100.67532	15.47310			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.89729	101.43156	14.86074			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	66.65606	101.08680	66.49300		7,581,510,000,000.00	75,000,000	75,000,000.00	
FRE2A2	On	02/08/2013	Spot Bond			102.04635	69.09294	102.04635	68.92251			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	66.72810	101.11165	66.56484			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	68.48242	104.68033	68.30960			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	68.02103	96.98334	67.86072			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	66.96082	101.19191	66.79689			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	67.54240	101.39248	67.37675			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	68.25643	101.63872	68.08865			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	68.70451	101.79324	68.53540			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	14.22641	137.45936	14.18387			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	62.36357	101.30769	62.20905			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	26.08719	104.00517	26.02173			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.18638	20.13666	100.18638	20.07369			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.55687	103.41346	11.52802			0.00	0	10,000,000.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.32556	100.62484	9.29628			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.64875	101.45882	8.62752			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.45408	100.00000	11.43235			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	4.14142	254.50193	4.12288			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	4.04313	265.81898	4.02449			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.18560	249.70910	4.16710			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.96362	117.34620	2.95619			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.81499	101.41744	6.79828			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.21084	117.54524	3.20244			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.41010	101.77641	10.38449			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.73146	100.01476	10.70546			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	65.91743	101.49749	65.75560			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.40545	101.25022	8.38486			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.79001	100.29734	40.68984			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.79077	90.41057	2.78482			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	86.70870	100.18030	86.50485			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On	22/03/2013	Spot Bond			100.00000	88.60825	100.00000	88.39626			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	62.24263	100.68430	62.04715			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.97744	100.00000	0.97439			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.89866	101.11871	11.86074			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	60.29663	100.52362	60.10545			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.55939	100.43945	59.37069			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.54113	101.12618	8.51420			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.03552	101.07593	14.98762			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.59062	100.44759	9.54843			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.14194	100.44015	28.05277			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.53558	100.76967	17.47986			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.97992	101.24351	24.86896			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	68.11679	101.17008	67.80767			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.56907	100.00000	2.54979			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	36.99026	100.00000	36.71262			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	98.89364	2.25000	2.25000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.62463	105.55013	28.55768		4,749,755,850.00	45,000	1,863,000.00	
FRX15	On	14/03/2015	Spot Bond			106.51279	21.25695	106.51279	21.20687		19,278,814,990.00	181,000	781,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			104.36488	12.07169	104.36488	12.04372			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.42709	105.51532	10.40271			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.26201	113.83008	10.23665			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.09352	108.96559	11.07485			23,100,705,080.00	212,000	4,726,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.11357	117.28648	13.08054			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.81896	102.81960	10.79459			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.32116	79.83345	10.30214			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.41345	100.94835	14.37785			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	20.10200	100.00000	19.95112			0.00	0	4,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.50045	100.01778	20.43643			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.59877	104.81266	11.57194			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	78.71959	100.00000	78.55762			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	84.74644	100.00000	84.56099			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	79.52043	100.00000	79.35715			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	68.18808	101.05700	99.72390			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	92.59617	100.63710	92.36037			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	79.86871	100.00000	99.99986			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.81750	96.36166	100.81750	96.10943			5,242,510,000,000.00	52,000,000	13,000,000.00
GRA292On	15/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
GRA298On	15/11/2012	Spot Bond			99.49839	95.82071	99.49839	95.57107			0.00	0	0.00
GRA299On	18/12/2012	Spot Bond			99.03016	88.26557	99.03016	88.05470			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRB88 On	26/10/2012	Spot Bond			99.78606	66.71427	99.78606	66.71427			0.00	0	4,000,000.00
GRB89 On	25/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395		12,201,000,000,000.00	122,010,000	122,010,000	122,010,000.00
GRD164On	18/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
GRD177On	01/11/2012	Spot Bond			99.80110	99.45612	99.80110	99.18639			0.00	0	0.00
GRD178On	05/11/2012	Spot Bond			99.64339	98.38842	99.64339	98.12486			0.00	0	0.00
GRD179On	11/01/2013	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRD180On	16/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD182On	04/02/2013	Spot Bond			100.00000	99.99918	100.00000	99.99905			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.01501	7.02488	100.01501	7.00786			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.01973	8.89613	100.01973	8.87458			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	96.43628	100.00000	96.18579			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.85290	96.41935	100.85290	96.16689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.88829	96.47705	100.88829	96.22435			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	96.68473	101.01560	96.43119			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.60435	100.57078	21.55116			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.49216	101.42786	11.46396			0.00	0	1,000,000.00
GRT03	On	15/10/2015	Spot Bond			99.93193	15.11007	99.93193	15.07348			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.93858	100.43806	10.91168			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			102.01673	18.65590	102.01673	18.60989			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.27276	100.31458	11.24508			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.45240	99.88260	15.38452			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	10.03884	100.51108	9.99403			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			105.54321	53.68207	105.54321	53.54561			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	53.68207	105.54321	53.54561			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	60.65458	100.00000	60.53982			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	67.05857	100.00000	66.93135			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	55.34512	101.63173	55.20909			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.73944	101.67762	14.70320			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	15.78524	105.13866	15.74524			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	53.73275	105.76786	53.59590			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	55.45187	101.68917	55.31551			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	15.04500	101.75803	15.00798			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.65525	117.06290	13.61720			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	53.79813	106.05795	53.66078			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	55.64390	101.79257	55.50695			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.43733	101.86140	15.39930			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	14.02810	117.06290	13.98901			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	54.02950	107.08651	53.89037			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	55.89975	101.93042	55.76199			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	15.91603	101.98773	15.87678			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			108.34719	54.31208	108.34719	54.17076			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			110.21153	54.72798	110.21153	54.58341			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			115.88630	10.62392	115.88630	10.59757		29,435,120,200.00		254,000	35,458,000.00
HWAY23On	07/12/2023	Spot Bond			272.42396	3.98936	272.42396	3.97066			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond			271.70682	3.99507	271.70682	3.97639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY34On	31/07/2034	Spot Bond				101.83148	11.13411	101.83148	11.10924			7,535,529,520.00	74,000	30,213,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.11684	102.02133	11.09197			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.28348	1.15000	111.26843			172,500,000,000.00	150,000,000	704,100,000.00
I2038	On 31/01/2038	Spot Bond				1.93000	107.99599	1.98000	106.94171			289,500,000,000.00	150,000,000	51,000,000.00
I2050	On 31/12/2050	Spot Bond				2.07000	113.12670	2.06000	113.39308			144,900,000,000.00	70,000,000	51,525,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.35591	95.45000	20.31857			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	90.48184	100.50759	90.26069			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	91.78149	100.56563	91.55372			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	22.12717	109.26558	22.07394			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	90.83357	100.86049	90.60924			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	21.27029	102.46253	21.21705			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.80212	100.92206	15.76311			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	58.75168	100.23329	58.60749			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.52781	41.51394	100.52781	41.41178			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.74849	41.07893	100.74849	40.97766			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				103.45013	38.45303	103.45013	38.36456			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				108.14435	14.71899	108.14435	14.68387			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				111.48026	10.78206	111.48026	10.75571			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			102.47730	35.49535	102.47730	35.41476			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.79654	99.82217	37.70512			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.56053	100.88835	30.48590			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.46172	106.87614	24.40234			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.87500	105.97204	12.84529			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.27693	101.15611	21.22486			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.84212	101.23137	8.82046			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.45286	119.59470	4.44153			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.88221	121.25275	2.87479			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.41363	100.15533	20.34981			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.52310	100.16252	9.49332			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.76222	105.78604	9.73947			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.56094	100.66354	17.50519			0.00	0	1,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.36137	100.43811	10.32853			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	72.55019	100.00000	72.39049			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.97219	99.89211	17.93224			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.97219	99.89211	17.93224			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.00069	100.97091	8.98071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.77212	5.00000	102.74458			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.34336	101.37699	15.29489			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.41754	101.30327	14.37201			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.24000	112.11249	16.20033			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.21841	100.20174	21.16635			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.21841	100.20174	21.16635			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.91132	101.14829	9.88007			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.16487	100.00000	8.14487			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	51.43701	101.89135	51.20732			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	72.87751	101.88356	72.54488			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	70.59057	101.64472	70.26539			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.70275	101.44581	22.65135			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	62.29458	100.58397	61.99672		603,503,820,000.00	6,000,000	3,000,000.00	
IN07	On	16/05/2013	Spot Bond			104.33728	70.38991	104.33728	70.22949			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	17.12247	101.67347	17.08037			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	66.74638	99.64170	99.72775			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	98.12674	99.54183	97.86484			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	96.32592	99.44217	96.07379			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	94.59341	99.34271	94.35050			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	92.92635	99.22914	92.69219			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	91.31966	99.12821	91.09374			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	89.77068	99.02750	89.55257			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	84.09389	98.62666	83.90324			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	82.79164	98.52695	82.60703			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	81.53162	98.42745	81.35276			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND306	On	05/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20814	100,000.00000	0.20696			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On	30/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On	15/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	42.20246	100.00000	41.83995			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	40.31115	100.00000	40.00960			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	38.91192	100.00000	38.65413			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	37.83545	100.00000	37.61052			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	36.98192	100.00000	36.78253			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	36.28874	100.00000	36.10974			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	35.71469	100.00000	35.55235			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	67.68608	101.10218	67.38574			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	98.91275	100.97718	98.39275			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	64.98746	101.06512	64.82853			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.29812	100.29400	14.26339			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.28054	103.81357	17.23726			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.64627	101.94170	16.60524			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	98.86273	100.00000	98.61052			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	91.76118	100.51669	91.53298			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.77495	100.34045	8.75340			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	79.47762	100.00000	79.31442			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.28920	100.81708	24.22928			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.47453	100.33341	10.44881			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	90.16661	100.35507	89.94760			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	81.49362	100.00000	81.13618			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.31850	6.50000	100.30668			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	82.55675	100.13131	82.31511			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	80.31990	99.98478	80.09110			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	92.61804	100.42362	92.38676			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	91.50372	100.41625	91.27805			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.70037	100.44355	10.66647			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	87.34919	100.14548	87.14581			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.05971	100.16956	28.96886			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	82.65625	100.49744	82.28071			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On	07/06/2013	Spot Bond			100.49744	56.15083	100.49744	55.90018			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	78.73342	100.32608	78.39318			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	78.39509	100.31481	78.05780			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	92.62997	100.14110	92.39516			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	79.97687	100.14461	79.42845			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	54.39318	100.14677	54.01380			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	58.13382	100.14677	57.72835			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	79.97683	100.14488	79.42841			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.12833	100.00000	16.01597			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.75222	100.00000	10.67731			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	101.22559	101.19828	100.94649			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	67.19210	101.21767	67.02756			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	45.48947	101.23672	45.37806			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	45.48947	101.23672	45.37806			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	56.44204	99.91080	56.30541			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	47.32786	100.00000	47.21196			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.71826	100.24109	22.66311			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			102.25661	23.08969	102.25661	23.03263			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.16183	100.77468	43.05539			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.01310	99.93260	19.95065		2,398,382,400,000.00		24,000,000	2,000,000.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.54580	99.93094	12.50666			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.43899	99.92988	9.40954			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.89242	104.73009	10.86724			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.19054	104.25515	37.10443		4,795,736,900.00		46,000	377,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.02930	100.91681	15.98972			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.05489	108.21861	11.02851		18,288,945,090.00		169,000	14,645,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.83536	101.03261	23.77710			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.19188	100.34728	17.14965			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.99241	109.98505	21.93981			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.92957	100.44886	9.90515			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.89963	100.75653	8.87769			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.11108	110.94012	3.10362			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.34327	124.10625	2.33683			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	61.90461	100.58379	61.61540			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.28544	100.18782	8.25952			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On	11/07/2022	Spot Bond			99.99997	8.26686	99.99997	8.23049			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.77912	101.62507	7.74446			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.41282	100.60774	0.41098			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00673	100.28878	0.00670			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	44.01278	100.00000	43.66351			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.18055	100.00000	2.16597			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.07116	100.00000	100.00000		35,000,000,000,000.00	350,000,000	350,000,000.00	
IV04	On	31/03/2013	Spot Bond			102.06373	73.94568	102.06373	73.80087			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	86.94418	100.17994	86.74215			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	19.02378	117.77551	18.97596			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.47561	101.74618	11.44738			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.31840	124.10625	2.31203			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.69274	100.00000	51.57802			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012	Spot Bond			99.71588	66.72990	99.71588	66.72989			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	95.82412	99.41373	95.57467			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	94.11042	99.31432	93.87005			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	92.46122	99.20028	92.22946			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	90.87134	99.09942	90.64770			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	89.33828	98.99876	89.12233			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	83.71382	98.62399	83.52489			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	82.42742	98.49850	82.24448			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	81.17909	98.39906	81.00182			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618		18,000,000,000,000.00	180,000,000	180,000,000.00	
IVA307	On	14/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On	14/03/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On	22/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	44.01745	100.00000	43.59455			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	41.59756	100.00000	41.25477			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	39.87036	100.00000	39.58273			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On	21/11/2013	Spot Bond			100.00000	38.57672	100.00000	38.32924			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	37.57209	100.00000	37.35509			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	36.76962	100.00000	36.57650			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	36.11399	100.00000	35.94009			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	35.56838	100.00000	35.41025			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	57.95643	100.11329	57.81587			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.65897	101.15218	8.63778			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	36.84919	101.33204	36.75886			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	8.65278	101.39683	8.61430			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	85.76668	100.01454	85.57084			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	67.68608	101.10215	67.38575			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	98.43728	100.97704	97.92776			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.68762	100.00000	67.52365			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	67.44342	100.00000	67.28004			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	83.73339	103.25721	83.54669			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	79.25410	102.85510	79.08790			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.71999	100.85336	2.70953			0.00	0	0.00
KSB008	On	01/11/2017	Spot Bond			100.00000	3.12499	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
KSP003	On	01/02/2013	Spot Bond			100.00000	82.43433	100.00000	82.25513			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	72.95067	100.00000	72.81012			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.91967	146.46402	15.87221			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	54.52929	101.88203	54.39497			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.59003	100.15505	20.53953		7,812,093,900,000.00	78,000,000	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	17.23655	100.36228	17.17156		28,502,887,520.00	284,000	0	8,258,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.78986	98.87452	1.78311			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	51.69274	100.00000	51.57802			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	83.53414	98.55765	83.34615			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	97.60229	99.62912	97.34296			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	67.38929	101.08680	67.09031			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	92.45354	99.30957	92.22156			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	89.76017	99.14082	89.54187			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	83.51413	98.70105	83.32596			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	73.86570	97.83334	73.71975			0.00	0	0.00
MAQ025	On	11/10/2013	Spot Bond			100.00000	47.68106	100.00000	47.32317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC17	On	06/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			99.92980	84.09718	99.92980	83.90874			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			99.92873	38.76579	99.92873	38.67194			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.85528	63.05858	100.85528	62.90465			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.87824	29.86144	100.87824	29.78853			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00907	27.33168	100.00907	27.26546			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			99.91959	19.55824	99.91959	19.49722			0.00	0	133,350,000.00
MBF029	On	01/10/2015	Spot Bond			100.16737	10.94224	100.16737	10.86089			0.00	0	0.00
MBF030	On	01/10/2017	Spot Bond			100.17350	1.95688	100.17350	1.94836			0.00	0	0.00
MBP011	On	30/01/2013	Spot Bond			100.00000	81.34129	100.00000	101.56775			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			101.40172	81.21245	101.40172	81.03276			0.00	0	0.00
MBP013	On	29/01/2014	Spot Bond			101.42165	37.11937	101.42165	37.02831			0.00	0	0.00
MBP17U	On	23/11/2012	Spot Bond			100.00000	95.39120	100.00000	95.14661			0.00	0	0.00
MBP18U	On	28/01/2014	Spot Bond			100.00000	37.63958	100.00000	37.54839			0.00	0	0.00
MBP19U	On	18/02/2013	Spot Bond			100.00000	96.92772	100.00000	96.67726			0.00	0	0.00
MBP20U	On	17/02/2014	Spot Bond			100.00000	44.70093	100.00000	44.59264			0.00	0	0.00
MBP21U	On	11/04/2014	Spot Bond			100.00000	39.01281	100.00000	38.91830			0.00	0	0.00
MBP22U	On	09/09/2014	Spot Bond			100.00000	23.76524	100.00000	23.70703			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.51465	100.00000	23.45768			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.03445	100.00000	6.01967			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.73255	100.00000	14.69646			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.13833	106.46019	9.11692		6,281,151,210.00		59,000	59,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	90.54054	100.46941	90.31879			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.81948	100.55268	21.76577			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.22030	100.10089	26.16190			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.26246	100.10166	26.20397		3,603,659,760,000.00		36,000,000	9,000,000.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.83908	100.10553	10.81494			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.85854	102.05054	9.83647			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.73113	102.14122	9.70933			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.82776	100.13874	12.79918			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.40441	102.46074	12.37655			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.73668	102.63527	12.70804			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.11262	109.14290	26.05055			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.32585	100.35527	12.29558			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.33685	100.36949	7.31882			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.67913	108.22148	10.65107			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			105.26282	17.04676	105.26282	17.00698			2,315,782,040.00	22,000	25,900,000.00
MIIL01	On	31/05/2015	Spot Bond			100.76354	16.62544	100.76354	16.57261			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			106.38091	13.60577	106.38091	13.57409			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.73012	62.73910	100.73012	62.58444			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			106.29569	13.22058	106.29569	13.18982			11,798,821,590.00	111,000	8,009,000.00
MTN02	On	13/07/2014	Spot Bond			109.35704	32.57790	109.35704	32.50076			30,291,900,080.00	277,000	4,573,000.00
MTN03	On	13/07/2015	Spot Bond			108.68196	19.88001	108.68196	19.83317			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			112.43670	13.10367	112.43670	13.07194			12,030,726,900.00	107,000	4,128,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	47.33794	105.38322	47.22798			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	90.86145	99.21764	90.63758			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	82.59107	98.63643	82.40714			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	72.59591	97.71856	72.45509			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.97698	100.00000	6.96008			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11937	100.00000	0.11908			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.30812	100.00000	7.29042			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.39844	100.00000	7.38051			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.80073	100.89771	6.78413			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.87186	100.90718	6.85508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.92303	6.99038	100.92303	6.97330			0.00	0	0.00
N4A308	On	14/08/2020			100.93092	7.04963	100.93092	7.03241			0.00	0	0.00
N4A311	On	14/08/2020			100.94038	7.12072	100.94038	7.10333			0.00	0	0.00
N4A402	On	14/08/2020			100.96406	7.29840	100.96406	7.28057			0.00	0	0.00
N4A405	On	14/08/2020			100.97993	7.41680	100.97993	7.39868			0.00	0	0.00
N4A408	On	14/08/2020			100.99728	7.54703	100.99728	7.52858			0.00	0	0.00
N4A411	On	14/08/2020			101.01305	7.66539	101.01305	7.64665			0.00	0	0.00
N4A502	On	14/08/2020			101.02081	7.72455	101.02081	7.70567			0.00	0	0.00
N4B508	On	14/08/2020			101.11573	8.43392	101.11573	8.41328			0.00	0	0.00
N4C508	On	14/08/2020			101.22620	9.26014	101.22620	9.23746			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11937	100.00000	0.11908			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11937	100.00000	0.11908			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	37.07807	101.70052	36.98689			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	25.50855	101.25975	25.44606			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	21.93383	100.87403	21.88028			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.86792	101.31348	9.84374			0.00	0	2,500,000.00
NBK14B	On	27/08/2015			100.75760	18.80086	100.75760	18.71766		2,518,940,000,000.00	25,000,000	25,000,000.00	
NBK15B	On	27/08/2017			100.79541	10.51550	100.79541	10.46896			0.00	0	125,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			110.77590	17.79834	110.77590	17.75505			32,678,890,500.00	295,000	13,834,000.00
NBK2B	On	15/09/2015	Spot Bond			101.00801	16.76553	101.00801	16.72411			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	11.08073	118.84122	11.05221			18,420,389,100.00	155,000	6,665,000.00
NBK4	On	28/10/2024	Spot Bond			30.23292	4.20707	30.23292	4.20402			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	82.99818	102.03598	82.81068			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	19.20778	111.25692	19.16116			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.37278	101.70058	19.32514			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.42597	101.79234	7.40770			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	37.51690	103.06649	37.43084			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	40.19483	100.27352	40.09615			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.38252	107.67718	14.34834			30,149,610,400.00	280,000	9,571,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.50785	100.28219	12.47715			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	79.40753	117.77042	79.22774			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	81.90394	101.18874	81.72099			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	92.09082	100.66622	91.86094			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.17725	100.00000	28.12379			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.59080	100.00000	35.52327			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.87077	100.00000	26.81979			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	22.67659	100.88001	22.62122			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	90.87791	100.53804	90.65410			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	88.08239	100.29682	87.87263			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	87.86000	100.27583	87.65131			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	87.86000	100.27583	87.65131			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	87.86000	100.27583	87.65131			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	21.21381	100.26098	21.16230			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.69120	100.01676	20.64107			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.31993	99.92572	20.27074			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.05886	100.72872	17.01681			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.64217	78.84167	16.61576			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.30468	100.68736	13.27189			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.71671	101.44317	11.68796			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.30390	101.58167	12.27367			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.66444	101.36186	11.63584			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.09485	99.92294	11.06799			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	82.12500	100.00000	99.81785			0.00	0	0.00
NCLN69	On	27/05/2016			74.70107	13.62618	74.70107	13.60537			0.00	0	0.00
NCLN70	On	30/08/2013			100.71896	62.65327	100.71896	62.50051			0.00	0	0.00
NCLN71	On	17/03/2014			100.42509	40.97364	100.42509	40.89131			0.00	0	0.00
NCLN72	On	17/03/2014			100.41859	40.90357	100.41859	40.82138			0.00	0	0.00
NCLN73	On	03/07/2015			100.13494	16.27365	100.13494	16.20201			0.00	0	0.00
NCLN74	On	15/08/2017			101.09351	11.82921	101.09351	11.77673			0.00	0	0.00
NCLN75	On	20/09/2017			100.28784	2.02655	100.28784	2.01699			0.00	0	0.00
NCLN76	On	20/09/2015			100.21716	10.22301	100.21716	10.17310			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.58850	100.00000	2.56907			0.00	0	0.00
NED11	On	17/09/2015			108.64353	18.16586	108.64353	18.12237			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	90.26664	100.43443	90.04617			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	93.24184	103.93706	93.00707			0.00	0	0.00
NED6	On	20/09/2013			103.85854	53.40791	103.85854	53.28464			0.00	0	0.00
NED8	On	08/02/2014			105.20960	41.40465	105.20960	41.30964		15,150,182,400.00	144,000	11,556,000.00	
NED9	On	06/07/2017			100.00389	7.31977	100.00389	7.30204			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	19.06667	122.15519	19.01734			0.00	0	0.00
NEDH1B	On	20/11/2018			109.62449	11.06191	109.62449	11.03283			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	11.09193	100.87482	11.04226			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.87005	154.74879	5.85111			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.77339	110.78287	10.74761			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	11.22283	112.47442	11.19265			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.22485	100.87478	11.19745			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	30.19477	100.84223	30.12106			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	63.54978	100.77827	63.39475			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	16.34002	100.82862	16.28863			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.27931	114.30671	11.24854			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	30.49566	100.88848	30.42120			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	63.74346	100.82727	63.58790			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.85447	16.51628	100.85447	16.46434			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			112.37668	11.65962	112.37668	11.62829			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			100.94287	30.84951	100.94287	30.77414			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.89257	64.00165	100.89257	63.84537			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.90208	16.84081	100.90208	16.78783			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	95.65375	100.00000	95.40786			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.90209	64.03929	100.90209	63.88291			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	95.79487	100.00000	95.54860			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	64.26269	100.92679	64.10573			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	95.86542	100.00000	95.61898			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	64.52321	101.02443	64.36547			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	64.87257	101.11272	64.71385			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.84706	101.14634	9.82296			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.76621	101.06357	12.73500			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.45694	133.37761	48.31751			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	39.07724	112.65666	38.98247			0.00	0	125,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.68548	127.61916	14.64593			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	15.23403	133.90446	15.19165			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.16233	166.40319	6.14132			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	14.11135	132.37089	14.07224			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	83.46489	99.96864	83.27906			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	38.35009	99.87889	38.25728			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	38.22422	99.88231	38.13172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016	Spot Bond			101.83987	11.64207	101.83987	11.61340			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			101.27473	21.68688	101.27473	21.63374			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			101.19990	48.06328	101.19990	47.84984			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			101.37662	14.65990	101.37662	14.59470			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	14.47138	100.00000	14.43633			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	14.51844	100.00000	14.48327			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	14.54667	100.00000	14.51143			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	15.22426	100.00000	15.18738			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.97715	100.00000	15.93844			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.68263	100.00000	20.63252			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			110.62267	14.72031	110.62267	14.68475			32,854,932,990.00	297,000	109,769,000.00
OTCA05	On	31/10/2012	Spot Bond			101.46154	99.72279	101.46154	99.44712			0.00	0	0.00
OTCA06	On	31/10/2012	Spot Bond			101.50084	99.72269	101.50084	99.44690			0.00	0	0.00
OTCA07	On	31/10/2012	Spot Bond			101.43206	99.72288	101.43206	99.44728			0.00	0	0.00
OTCA08	On	31/10/2012	Spot Bond			101.45171	99.72282	101.45171	99.44717			0.00	0	0.00
OTCA10	On	31/10/2012	Spot Bond			108.95552	99.70238	108.95552	99.40652			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.82703	100.00000	5.80140			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1UOn	31/10/2012	Spot Bond				100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond				109.71000	11.92770	109.71000	11.90352			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond				100.00000	22.09992	100.00000	22.04639			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond				100.00000	6.33777	100.00000	6.32225			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond				100.48296	59.17542	100.48296	58.98786			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond				98.38076	81.00468	98.38076	80.82820			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond				100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond				100.00000	55.69385	100.00000	55.57025			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond				100.73845	96.76690	100.73845	96.51577			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond				100.42050	28.84211	100.42050	28.77120		200,841,000,000.00	2,000,000	44,000,000.00	
PR2A2B On	15/12/2012	Spot Bond				103.78737	92.86342	103.78737	92.63049		37,363,453,200,000.00	360,000,000	90,000,000.00	
PR2A3B On	15/12/2012	Spot Bond				100.37625	90.01873	100.37625	89.79952			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond				100.37300	60.10140	100.37300	59.95371			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond				100.39251	60.25897	100.39251	60.11087			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond				100.41791	60.46378	100.41791	60.31513			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond				100.38925	90.06181	100.38925	89.84246			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond				100.43155	28.98812	100.43155	28.91685			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond				103.92808	93.05001	103.92808	92.81633			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On	15/06/2013	Spot Bond			100.42500	60.52156	100.42500	60.37277			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	60.79933	100.42441	60.64985			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	90.13719	100.41200	89.91761			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.31445	100.45623	29.24236			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	60.99412	100.48342	60.84409			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	90.33101	100.47042	90.11085			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.67502	100.48350	29.60203			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	61.41408	100.53526	61.26294			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	44.24590	101.01119	44.13774			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	36.24506	115.36704	36.09005			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.70575	90.32933	24.65493			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15782	36.97373	1.15675			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			5.46500	122.77800	5.45000	122.80433		64,945,999,885,000.00	883,989,000	24,721,819,000.00	
R158	On	15/09/2015	Spot Bond			122.26482	26.52680	122.26482	26.40870			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.91010	85.50505	12.88474			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	21.97672	128.79704	21.87534			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.11334	81.26980	7.09996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			106.08559	59.22584	106.08559	59.08903			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.73000	127.31254	7.69500	127.63318		75,179,782,701,120.00	725,715,744	9,887,038,293.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08781	34.66514	1.08686			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03931	32.55096	1.03846			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.21264	113.14810	213.07191	112.82249		29,667,720,119,462.40	139,146,160	1,364,933,000.00	
R197	On	07/12/2023	Spot Bond			1.19000	279.70783	1.20000	279.42410		90,749,121,540.00	76,259,766	163,391,766.00	
R201	On	21/12/2014	Spot Bond			5.02000	110.60750	5.00500	110.62413		6,381,926,000,000.00	271,300,000	1,728,935,000.00	
R202	On	07/12/2033	Spot Bond			1.88000	207.38148	1.93000	205.73782		363,426,967,960.00	193,312,217	1,240,832,651.00	
R2023	On	28/02/2023	Spot Bond			7.15500	105.56378	7.11000	105.87786		10,348,276,500,000.00	446,300,000	3,122,100,000.00	
R203	On	15/09/2017	Spot Bond			5.83500	111.13547	5.82000	111.18456		12,996,202,140,000.00	227,284,000	6,866,764,696.00	
R204	On	21/12/2018	Spot Bond			6.12500	112.33017	6.11000	112.39191		14,806,184,249,500.00	417,336,204	7,120,990,155.00	
R2048	On	28/02/2048	Spot Bond			99.20808	10.07984	99.20808	10.05742		80,457,752,880,000.00	811,000,000	1,466,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	39.25423	100.00000	39.15914			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.08500	104.96724	5.07000	104.97072		9,038,541,221,415.00	777,490,899	1,990,950,299.00	
R207	On	15/01/2020	Spot Bond			6.46500	106.56109	6.43500	106.71833		27,148,482,064,050.00	199,301,170	5,877,364,020.00	
R208	On	31/03/2021	Spot Bond			6.66500	101.08964	6.62000	101.35939		37,759,195,174,000.00	665,295,600	9,819,198,517.00	
R209	On	31/03/2036	Spot Bond			8.54500	77.43352	8.49500	77.82767		9,076,516,090,000.00	062,202,000	9,664,540,000.00	
R210	On	31/03/2028	Spot Bond			1.57000	158.55507	1.60000	157.92059		19,226,386,420.00	12,246,106	340,006,106.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.22000	123.67649	0.26000	123.46283			1,083,500.00	4,925	1,219,925,000.00
R212	On	31/01/2022	Spot Bond			1.08000	129.09704	1.08000	129.07981			12,966,497,280.00	12,006,016	1,071,834,016.00
R213	On	28/02/2031	Spot Bond			8.33000	88.75385	8.29500	89.03070			13,533,434,460,000.00	624,662,000	3,313,389,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.32344	77.73332	9.30654			56,037,406,254,760.00	720,893,000	6,935,365,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	73.23030	98.10852	73.08644			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	50.40241	95.74929	50.29360			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.83927	93.40448	34.76558			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.48932	91.01110	24.43863			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.83245	87.49080	17.79674			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.91010	85.50505	12.88474			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.49081	83.47163	9.47254			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.11334	81.26980	7.09996			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	87.60028	99.35642	87.39189			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	60.26598	96.68315	60.13626			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.39375	94.26296	41.30649			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.87932	91.92899	28.81970			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.42457	89.76971	20.38323			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.98933	86.42385	14.95994			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			84.45562	10.93004	84.45562	10.90902			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.12052	82.31050	8.10524			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.16298	79.97373	6.15166			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.10224	75.56089	5.09332			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.05279	73.15412	4.04590			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.39486	69.91580	3.38931			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.76648	67.83418	2.76207			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.28288	65.82731	2.27933			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.91110	63.84766	1.90821			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.80347	60.09257	1.80089			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.55912	58.22853	1.55694			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.45857	55.42223	1.45662			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.29101	53.71567	1.28934			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.15316	52.07678	1.15170			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.03889	50.50256	1.03762			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93947	49.04085	0.93835			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85554	47.63992	0.85454			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32051	40.84619	1.31917			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			39.49703	1.25683	39.49703	1.25559			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.20311	38.20719	1.20196			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15782	36.97373	1.15675			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11973	35.79392	1.11872			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08781	34.66514	1.08686			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06124	33.58493	1.06034			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03931	32.55096	1.03846			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.62638	100.64880	43.51892			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	56.71606	99.92574	56.57875			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.44572	99.90770	12.41560			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.85571	100.96576	17.79950			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.78062	100.00000	1.77279			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	91.52874	100.56581	91.30159			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	60.53419	100.63344	60.34209			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	60.53816	100.61948	60.34606			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	56.36798	100.62865	56.11609			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	20.40265	100.22952	20.35257			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	73.46020	100.00000	73.36429			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC05	On	06/12/2012			100.48281	90.75569	100.48281	90.52951			0.00	0	0.00
RES06	On	18/10/2014			101.67229	26.43771	101.67229	26.37271			0.00	0	0.00
RES07	On	14/02/2013			5.87500	104.08243	5.87500	104.06596			0.00	0	0.00
RES11	On	14/11/2012			100.84394	98.57047	100.84394	98.30966			0.00	0	0.00
RES12	On	20/08/2015			100.93776	19.90761	100.93776	19.81939			0.00	0	0.00
RES13	On	09/01/2013			100.29264	83.67572	100.29264	83.48378			0.00	0	0.00
RES14	On	04/10/2013			100.11180	42.97672	100.11180	42.65388			0.00	0	0.00
RESB01	On	03/06/2014			100.68733	29.81694	100.68733	29.74347			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			101.03586	94.18906	101.03586	93.94895			0.00	0	0.00
RP002	On	28/02/2013			101.10798	94.33335	101.10798	94.09271			0.00	0	0.00
RP004	On	25/11/2014			102.70350	25.39367	102.70350	25.33067			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.22393	100.28309	13.19768			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.29056	102.22019	11.26268			0.00	0	0.00
RP007	On	30/04/2016			101.97649	13.59668	101.97649	13.56315			0.00	0	0.00
RP008	On	30/04/2016			101.97649	13.59668	101.97649	13.56315			0.00	0	0.00
RP009	On	16/07/2013			99.90414	51.63118	99.90414	51.40431			0.00	0	0.00
RP010	On	23/08/2013			100.99069	65.20597	100.99069	64.91690			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On	12/09/2013	Spot Bond			100.58819	59.91556	100.58819	59.64791			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	41.10516	100.00000	40.79663			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.47587	100.38461	4.45591			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.38910	100.43152	0.38737			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.70862	100.88031	43.60074			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	38.16950	100.00000	38.09393			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.65047	101.00223	23.59266			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.41819	5.25000	101.40391			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.68386	100.00000	0.68218			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.72029	100.00000	3.71128			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.35849	109.50878	9.33606			7,446,597,040.00	68,000	6,064,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.05187	105.69036	8.03597			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	96.12667	100.82812	95.87568			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.89404	117.11129	15.85428			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.87134	100.96377	10.84478			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.68998	109.76738	13.65729			0.00	0	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15	On	23/01/2022	Spot Bond			101.55586	7.10947	101.55586	7.09202			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.98839	100.47716	7.96874			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.20209	101.44951	6.18328			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	11.25363	100.00000	11.16917			144,000,000,000.00	1,440,000	720,000.00
SBK19	On	24/10/2019	Spot Bond			100.00000	11.30009	100.00000	11.21528			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.32821	110.28697	22.27497			450,191,411,540.00	4,082,000	17,818,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	71.83209	101.21158	71.69491			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.66481	101.86258	9.64298			5,500,579,320.00	54,000	7,346,000.00
SBKI11	On	09/04/2014	Spot Bond			127.67688	33.56469	127.67688	33.47027			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	37.44703	159.66556	37.32581			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	62.00292	152.98792	61.84458			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.99824	117.95662	18.94965			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.91624	118.36117	18.86773			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.87533	118.56412	18.82686			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	65.74553	143.82678	65.57899			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.39434	103.68838	10.37039			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.96014	118.14423	18.91159			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.93965	118.24540	18.89111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			211.65251	54.81284	211.65251	54.64442			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	72.80585	100.00000	72.66530			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.62964	100.42831	8.60842			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.88916	99.21990	30.81404			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.99890	100.36654	29.92517			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.81292	100.15186	10.78670			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	58.56051	100.16711	58.41844			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.23425	100.00000	45.12467			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.47882	107.02647	10.45403			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.84455	101.09831	44.73484			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.35969	101.18390	11.33188			0.00	0	4,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.79532	100.29283	7.77618			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.02573	100.00000	1.02346			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.04656	100.30374	8.02680			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.44739	112.35030	12.41711			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.86334	107.31305	13.83101			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.90823	101.14300	7.88330			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.78869	100.81390	21.73552			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On	23/05/2017	Spot Bond			100.85958	8.61469	100.85958	8.58760			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.19154	100.88565	8.17154			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.41665	107.86744	9.40095			47,785,275,920.00	443,000	3,035,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.60175	100.17939	11.57617			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.23013	102.91713	12.20256			7,821,701,880.00	76,000	1,424,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	74.67903	102.48454	74.53090			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.83520	118.34171	15.79525			17,869,598,210.00	151,000	4,064,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	64.97989	120.99445	64.80627			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.04894	265.12288	4.03031			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.45286	119.59470	4.44153			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.22395	112.58000	10.19613			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	90.47019	100.00000	90.26825			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21562	82.63494	0.21516			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.31850	6.50000	100.30668			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.49181	100.49004	10.46599			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	58.75914	100.22255	58.61495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On	29/06/2015	Spot Bond			100.24006	16.41343	100.24006	16.37315			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.91177	100.37865	9.88742			0.00	0	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.26687	104.63904	10.25010			8,371,123,200.00	80,000	620,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	57.48559	104.53403	57.35437			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.75727	110.17225	13.72450			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	64.13028	104.99511	63.98257			2,099,902,200.00	20,000	20,000.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.49992	102.86503	10.47588			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.34415	101.14731	30.26989			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.41628	100.91285	11.38839			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.74374	101.15213	16.70276			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.21743	100.91985	9.19491			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.37074	110.58806	15.33382			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.61073	99.95086	19.54953			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.48520	100.74418	10.45935			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.08019	100.29998	10.05544			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.12314	101.49647	9.09429			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.22081	89.26946	8.20417			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.25371	88.92846	8.23705			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006 On	21/12/2014	Spot Bond			107.77651	23.46555	107.77651	23.42623			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			97.48656	9.67058	97.48656	9.64974			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	10.78114	100.44496	10.74698			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	10.27951	104.60347	10.25565			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	18.67165	119.58561	18.62337			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.79226	101.19280	2.78103			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881 On	23/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.69274	100.00000	51.57802			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.87281	100.00000	55.74881			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	98.38842	99.64354	98.12486			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	96.32276	99.53077	96.07043			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	96.07099	99.51589	95.82001			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	95.57153	99.48756	95.32322			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	95.57152	99.48776	95.32321			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	94.58894	99.42961	94.34584			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	94.58886	99.43109	94.34576			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	95.54547	100.10042	95.29576			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN944	On	22/11/2012			99.40185	94.10553	99.40185	93.86497			0.00	0	0.00
SYN945	On	23/11/2012			99.34562	93.86823	99.34562	93.62902			0.00	0	0.00
SYN946	On	27/11/2012			99.33096	92.91961	99.33096	92.68524			0.00	0	0.00
SYN947	On	18/12/2012			99.03221	88.26535	99.03221	88.05448			0.00	0	0.00
SYN949	On	29/11/2012			99.30851	92.45362	99.30851	92.22164			0.00	0	0.00
SYN950	On	15/01/2013			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.48408	117.60842	17.43970			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	9.21117	104.75139	9.18988			0.00	0	0.00
T018	On	15/07/2014			100.00000	35.92590	100.00000	35.84682			0.00	0	0.00
TF105U	On	25/10/2014			100.00000	25.77685	100.00000	100.00000		24,400,000,000,000.00	244,000,000	122,000,000.00	
TFS06	On	20/03/2014			102.75446	37.70520	102.75446	37.61894			0.00	0	0.00
TFS100	On	22/01/2013			98.53867	81.51461	98.53867	81.33562			0.00	0	0.00
TFS101	On	06/02/2013			98.31078	78.94834	98.31078	78.78081			0.00	0	0.00
TFS102	On	14/12/2012			99.10758	89.11167	99.10758	88.89658			0.00	0	0.00
TFS103	On	14/03/2013			97.81910	73.43240	97.81910	73.28817			0.00	0	0.00
TFS104	On	29/01/2013			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			100.94335	98.21246	100.94335	97.95233			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	84.47249	99.98492	84.28183			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	83.35487	99.89383	83.16938			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	13.80050	101.19250	13.76670			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.67534	107.95127	13.64329			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	92.26362	100.57712	92.03232			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.91918	100.87887	42.83353			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.94385	100.92142	44.80241			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.59915	101.62026	7.57510			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.83270	101.66672	7.80789			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.68954	102.00557	9.66786			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.33421	101.76658	8.30779			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.40443	101.98019	9.37457			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	13.78557	102.86169	13.74146			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	9.88654	101.66078	9.86223			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	5.91180	101.48088	5.89729			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			101.58542	6.36212	101.58542	6.34649			0.00	0	720,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.39929	105.94334	6.38297			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.26008	101.79445	7.24220			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.65802	101.88733	7.63915			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.83330	102.87096	11.80390			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.61301	101.59334	9.58939			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.59680	101.62589	11.56830			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.83940	101.64915	9.81521			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.51168	101.62589	6.49568			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.61156	101.64915	6.59530			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.66147	101.66078	6.64510			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.68850	101.61194	9.66469			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	9.83940	101.64915	9.81521			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.35742	101.77704	10.33194			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.16008	101.77704	7.14246			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.35742	101.77704	10.33194			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			101.96303	11.10894	101.96303	11.08156			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			102.00952	8.15398	102.00952	8.13387			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			101.95141	11.06204	101.95141	11.03477			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.78569	102.88090	14.74894			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.08593	102.93896	12.05587			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.92421	102.91574	14.88711			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.71921	100.16956	39.62285			0.00	0	1,000,000.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.56857	115.34604	19.51967			12,918,756,480.00	112,000	3,817,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.37813	98.42479	10.35871			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.34520	113.10271	13.31272			33,252,196,740.00	294,000	1,002,044,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.25173	114.87864	10.22606			26,192,329,920.00	228,000	304,029,000.00
TN23	On	06/11/2023	Spot Bond			120.75839	14.09076	120.75839	14.05463			0.00	0	109,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.63021	105.49834	10.60577			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.65182	103.04013	12.62329			223,287,961,710.00	2,167,000	18,565,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.79807	100.87844	8.75638			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	9.00390	100.89915	8.96124			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.26454	100.92536	9.22064			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.29197	100.92812	9.24793			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.57997	101.05768	10.52977			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.96118	101.32571	17.87577			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	20.71285	100.00000	20.54658			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.72701	100.00000	10.64090			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.19230	100.00000	9.11852			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.97323	10.00000	99.94648			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.97390	9.75000	99.94781			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.97421	100.00000	9.94850			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.89214	100.00000	56.78421			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	74.50347	97.58601	74.35536			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	70.97773	96.66726	70.84633			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	92.45896	99.23248	92.22713			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	85.04859	98.71758	84.85341			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	63.44615	99.76004	63.32599			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	78.77987	98.31631	78.61305			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.81840	114.88602	10.79131			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	99.00310	104.60170	98.73692		10,732,134,420,000.00	102,600,000	51,300,000.00	
UTR041	On	19/04/2014	Spot Bond			99.85679	38.41706	99.85679	38.32412			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016			99.84614	12.78714	99.84614	12.75621			0.00	0	0.00
UTR043	On	06/04/2015			100.02475	21.62912	100.02475	21.57671			0.00	0	0.00
UTR40	On	10/09/2017			107.51485	12.02318	107.51485	11.99464			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	99.33529	100.00000	99.06968			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	45.96324	100.00000	45.85190			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	99.36587	100.00000	99.10019			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	46.29331	100.00000	46.17607			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	99.47596	100.00000	99.20998			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	46.45779	100.00000	46.34524			0.00	0	0.00
VKE01	On	08/05/2015			101.12514	15.60743	101.12514	15.55823			0.00	0	1,000,000.00
VKE02	On	08/05/2016			101.16690	9.79276	101.16690	9.76188			0.00	0	0.00
VKE03	On	08/05/2017			101.16870	7.30079	101.16870	7.27777			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	79.36497	100.00000	79.20200			0.00	0	0.00
VOD005	On	28/11/2012			100.62384	92.59708	100.62384	92.36130			0.00	0	0.00
VOYT01	On	09/09/2015			142.66000	7.92136	142.66000	7.90214			0.00	0	0.00
WS04	On	30/05/2016			125.92352	17.61710	125.92352	17.57040			8,814,646,400.00	70,000	68,260,170.00
WS05	On	01/08/2018			235.74310	5.82920	235.74310	5.80396			0.00	0	30,000,000.00
WSP1	On	28/05/2015			110.71509	21.25207	110.71509	21.20124			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			112.63018	13.18063	112.63018	13.14866			0.00	0	55,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.77655	114.13989	11.74768			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.75380	112.54320	11.72531			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.71050	112.28516	11.68217			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.06102	95.75673	51.94862			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.18391	94.53097	43.09266			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.72871	86.34739	14.70001			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.87106	92.99863	33.80007			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.33694	91.84060	28.27881			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.16888	85.12782	12.14519			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.24669	90.00797	21.20382			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.70348	86.33473	14.67483			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.06049	64.79116	2.05730			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.99101	100.00000	6.97774			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02815	100.00000	0.02810			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.99101	100.00000	6.97774			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.16357	100.00000	19.12721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	17.96533	100.00000	17.93125			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.96533	100.00000	17.93125			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.12223	100.00000	16.09164			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.12223	100.00000	16.09164			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.30430	100.00000	14.27716			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.30430	100.00000	14.27716			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.05821	100.00000	12.03539			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.01685	100.00000	8.99974			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.51751	100.00000	8.50135			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On	20/07/2016	Spot Bond			100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.16574	100.00000	7.15215			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
Total for j-Bonds :											747,492,550,583,662.00	,697,093,307	106,864,876,189.00	
Grand Total:											17,518,816,087,623.00	197,252,430	06,866,397,721.00	