



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/10/2012

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			8.75130	8.75130	8.69750	8.69750		14.39	345,912,635.10	39,527	320,419.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			900.12150	0.90012	953.789	15.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			2.62150	0.00262	2.489	15.42	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			753.08540	0.75309	806.024	14.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			5.58540	0.00559	4.724	14.59	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			704.82870	0.70483	757.363	14.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			7.32870	0.00733	6.063	14.41	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			474.55240	0.47455	522.423	13.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			27.05240	0.02705	21.123	13.75	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			393.23810	0.39324	437.309	13.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			45.73810	0.04574	36.009	13.88	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			657.04770	0.65705	709.049	14.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			9.54770	0.00955	7.749	14.23	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			609.84970	0.60985	661.161	14.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			12.34970	0.01235	9.861	14.05	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			175.44190	0.17544	199.956	14.32	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			177.94190	0.17794	148.656	14.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			432.99740	0.43300	479.108	13.81	0.00	0	3,000.00

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	8.30	Put			35.49740	0.03550	27.808	13.81	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			416.86850	0.41687	462.196	13.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			39.36850	0.03937	30.896	13.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			131.65710	0.13166	148.021	14.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			254.15710	0.25416	216.721	14.82	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			286.25830	0.28626	322.742	14.07	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			88.75830	0.08876	71.442	14.07	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			226.19300	0.22619	256.783	14.20	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			128.69300	0.12869	105.483	14.20	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			83.35390	0.08335	93.707	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			395.85390	0.39585	352.407	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			155.74250	0.15574	175.021	14.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			208.24250	0.20824	173.721	14.39	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			138.14510	0.13815	155.302	14.69	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			240.64510	0.24065	204.002	14.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			50.12900	0.05013	56.017	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			582.62900	0.58263	534.717	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			108.57490	0.10857	122.087	15.31	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			311.07490	0.31107	270.787	15.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			85.37310	0.08537	95.981	15.92	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			387.87310	0.38787	344.681	15.92	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			5.76740	0.00577	6.879	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,708.26740	1.70827	1,655.579	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			67.29290	0.06729	75.626	16.54	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			469.79290	0.46979	424.326	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			53.53790	0.05354	59.831	17.15	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			556.03790	0.55604	508.531	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			1.89740	0.00190	2.463	28.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,404.39740	2.40440	2,351.163	28.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			47.99570	0.04800	53.632	17.49	0.00	0	9,250.00

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	9.25	Put			600.49570	0.60050	552.332	17.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			28.65170	0.02865	32.058	19.22	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			831.15170	0.83115	780.758	19.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.86730	8.86730	8.81380	8.81380		15.72	5,409,053.00	610	40,255.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			370.74210	0.37074	394.760	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			306.94210	0.30694	277.460	15.41	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			329.85810	0.32986	350.105	15.72	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			366.05810	0.36606	332.805	15.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			278.20820	0.27821	295.351	16.33	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			464.40820	0.46441	428.051	16.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			248.75840	0.24876	264.120	16.75	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			534.95840	0.53496	496.820	16.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			189.77980	0.18978	201.494	17.78	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			725.97980	0.72598	684.194	17.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			154.66340	0.15466	164.386	18.63	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			890.86340	0.89086	847.086	18.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			101.11210	0.10111	108.008	20.51	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,287.31210	1.28731	1,240.708	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			85.17210	0.08517	91.216	21.34	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,471.37210	1.47137	1,423.916	21.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			64.84180	0.06484	69.811	22.78	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,801.04180	1.80104	1,752.511	22.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			781.69100	0.78169	828.048	14.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			67.89100	0.06789	60.748	14.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			497.27400	0.49727	529.204	14.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			183.47400	0.18347	161.904	14.64	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			51.43420	0.05143	55.947	23.90	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,087.63420	2.08763	2,038.647	23.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			865.29940	0.86530	913.639	14.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			51.49940	0.05150	46.339	14.51	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			8.96930	8.96930	8.91530	8.91530		16.42	269,079.00	30	13,420.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			532.38240	0.53238	556.042	15.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			367.08240	0.36708	336.742	15.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			527.99350	0.52799	551.426	15.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			372.69350	0.37269	342.126	15.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			536.80820	0.53681	560.699	15.71	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			361.50820	0.36151	331.399	15.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.14830	9.14830	9.09390	9.09390		17.43	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			495.06760	0.49507	513.246	19.00	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,091.16760	1.09117	1,054.946	19.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			376.11800	0.37612	390.594	20.43	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,552.21800	1.55222	1,512.295	20.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,268.44570	1.26845	1,314.771	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			174.54570	0.17455	166.471	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			811.93380	0.81193	842.649	16.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			468.03380	0.46803	444.349	16.54	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			710.29140	0.71029	737.301	17.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			616.39140	0.61639	589.002	17.28	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.31330	9.31330	9.25950	9.25950		18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,589.72600	1.58973	1,629.114	16.16	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			330.22600	0.33023	315.814	16.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.01620	10.01620	9.96050	9.96050		19.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.75130	8.75130	8.69750	8.69750		14.39	0.00	0	1,381.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			43,215.03520	0.43215	47,724.831	13.52	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			3,465.03520	0.03465	2,594.831	13.52	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			23,140.74170	0.23141	26,180.152	14.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			12,390.74170	0.12391	10,050.152	14.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			13,814.50890	0.13815	15,530.191	14.69	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			24,064.50890	0.24065	20,400.191	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.86730	8.86730	8.81380	8.81380		15.72	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			39,812.34070	0.39812	42,397.984	15.22	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			27,432.34070	0.27432	24,667.984	15.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.96930	8.96930	8.91530	8.91530		16.42	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			52,799.34550	0.52799	55,142.575	15.78	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			37,269.34550	0.37269	34,212.575	15.78	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			53,680.82270	0.53681	56,069.901	15.71	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			36,150.82270	0.36151	33,139.901	15.71	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			53,238.24260	0.53238	55,604.192	15.75	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			36,708.24260	0.36708	33,674.192	15.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.08690	14.08690	13.97910	13.97910		11.85	12,678,210.00	900	14,524.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,731.51510	1.73152	1,838.125	15.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			2.41510	0.00242	1.225	15.77	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			656.23530	0.65624	738.291	11.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			47.13530	0.04714	21.391	11.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			514.27640	0.51428	582.863	11.30	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			85.17640	0.08518	45.963	11.30	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			409.63920	0.40964	465.914	11.46	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			130.53920	0.13054	79.014	11.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			266.39170	0.26639	302.830	11.74	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			237.29170	0.23729	165.930	11.74	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			169.54380	0.16954	188.804	12.31	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			390.44380	0.39044	301.904	12.31	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.26900	14.26900	14.16200	14.16200		13.29	0.00	0	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Call			612.86570	0.61287	648.620	12.73	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Put			350.86570	0.35087	279.620	12.73	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			399.85530	0.39986	416.869	13.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			637.85530	0.63786	547.869	13.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			831.51870	0.83152	884.599	12.16	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			199.51870	0.19952	145.599	12.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			724.82830	0.72483	769.313	12.41	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			262.82830	0.26283	200.313	12.41	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.42960	14.42960	14.32150	14.32150		14.07	0.00	0	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			899.04460	0.89904	935.738	12.95	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			387.54460	0.38754	316.138	12.95	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			502.29450	0.50229	513.641	14.89	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			980.79450	0.98079	884.041	14.89	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			909.79530	0.90980	947.229	12.91	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			378.29530	0.37830	307.629	12.91	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			904.40300	0.90440	941.468	12.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			382.90300	0.38290	311.868	12.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			381.61330	0.38161	387.271	15.93	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			1,360.11330	1.36011	1,257.671	15.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			632.73940	0.63274	651.130	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			711.23940	0.71124	621.530	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			547.27080	0.54727	560.897	14.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			875.77080	0.87577	781.297	14.58	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,361.99670	2.36200	2,461.257	14.33	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			40.49670	0.04050	31.657	14.33	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,452.54770	1.45255	1,525.403	12.34	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			131.04770	0.13105	95.803	12.34	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10970	0.10970	0.10930	0.10930		15.73	4,821,973.20	43,956	22,068.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			212.52560	0.00213	224.543	15.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			282.52560	0.00283	254.543	15.73	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11120	0.11120	0.11090	0.11090		17.07	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			514.73360	0.00515	525.266	17.07	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			424.73360	0.00425	405.266	17.07	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,098.16210	0.02098	2,128.129	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			8.16210	0.00008	8.129	16.94	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,175.82540	0.01176	1,201.300	16.49	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			85.82540	0.00086	81.300	16.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.35580	11.35580	11.27880	11.27880		11.75	5,677,900.00	500	73,548.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,779.05640	1.77906	1,855.957	16.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.25640	0.00026	0.157	16.56	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,429.91110	1.42991	1,506.513	15.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			1.11110	0.00111	0.713	15.47	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			388.13400	0.38813	445.401	11.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			59.33400	0.05933	39.601	11.08	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			110.58960	0.11059	130.592	12.27	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			331.78960	0.33179	274.792	12.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			885.90560	0.88591	961.054	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			7.10560	0.00711	5.254	13.20	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			491.22370	0.49122	555.619	10.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			32.42370	0.03242	19.819	10.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			984.24060	0.98424	1,059.779	13.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			5.44060	0.00544	3.979	13.80	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			351.80720	0.35181	405.971	11.17	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			73.00720	0.07301	50.171	11.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			285.29770	0.28530	332.875	11.33	69,238.08	208	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			106.49770	0.10650	77.075	11.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.51690	11.51690	11.44060	11.44060		13.17	1,612,366.00	140	11,438.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			630.18700	0.63019	675.320	12.07	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			159.58700	0.15959	128.420	12.07	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			110.68340	0.11068	116.566	16.37	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,310.08340	1.31008	1,239.666	16.37	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.65970	11.65970	11.58290	11.58290		13.91	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			670.49980	0.67050	707.090	13.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			327.59980	0.32760	287.390	13.02	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			665.35690	0.66536	701.642	13.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			332.45690	0.33246	291.942	13.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			660.25110	0.66025	696.232	13.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			337.35110	0.33735	296.532	13.06	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.91240	11.91240	11.83530	11.83530		14.73	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,027.10120	1.02710	1,068.624	13.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			391.80120	0.39180	356.224	13.38	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.37964	111.37964	111.39078	111.39078			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,400.78000	11.40078	11,389.640		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			11,390.78000	11.39078	11,379.640		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			11,380.78000	11.38078	11,369.640		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			111.95496	111.95496	111.96598	111.96598			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			975.98000	0.97598	964.960		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			965.98000	0.96598	954.960		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			955.98000	0.95598	944.960		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			108.31197	108.31197	108.31595	108.31595			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,325.95000	9.32595	9,321.970		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			9,315.95000	9.31595	9,311.970		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			9,305.95000	9.30595	9,301.970		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	07/02/2013	Bond Future			108.71497	108.71497	108.71895	108.71895			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,728.95000	2.72895	2,724.970		0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Call			2,718.95000	2.71895	2,714.970		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Call			2,708.95000	2.70895	2,704.970		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			113.55135	113.55135	113.55420	113.55420			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,564.20000	9.56420	9,561.350		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			9,554.20000	9.55420	9,551.350		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			9,544.20000	9.54420	9,541.350		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			113.90209	113.90209	113.90496	113.90496			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			914.96000	0.91496	912.090		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			904.96000	0.90496	902.090		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			894.96000	0.89496	892.090		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			473.29300	473.29300	473.11000	473.11000			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			480.08900	480.08900	479.90300	479.90300			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			486.15500	486.15500	485.96700	485.96700			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.47600	420.47600	420.17300	420.17300			0.00	0	76.00
ALBI	On	07/02/2013	Index Future			426.51400	426.51400	426.20600	426.20600			0.00	0	1,023.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/05/2013	Index Future			431.90300	431.90300	431.59200	431.59200			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.03640	9.03640	8.98750	8.98750		11.54	6,415,844.00	710	9,230.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			539.32800	0.53933	584.757	11.86	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			11.82800	0.01183	8.357	11.86	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.08960	9.08960	9.04120	9.04120		12.29	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			605.66020	0.60566	645.052	11.96	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			74.46020	0.07446	65.452	11.96	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.13520	9.13520	9.08670	9.08670			0.00	0	62.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			346.70000	0.34670	395.200		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	14/06/2013	Foreign Exchange Future	8.75	Call			336.70000	0.33670	385.200		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			326.70000	0.32670	375.200		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	16/09/2013	Foreign Exchange Future			9.18180	9.18180	9.13440	9.13440		13.22	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			565.54990	0.56555	592.967	12.79	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			321.14990	0.32115	301.167	12.79	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			560.49450	0.56049	587.685	12.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			326.09450	0.32609	305.885	12.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			555.48220	0.55548	582.447	12.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			331.08220	0.33108	310.647	12.82	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.52810	9.52810	9.47870	9.47870		14.32	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.73790	8.73790	8.69510	8.69510		15.22	0.00	0	82.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			404.22830	0.40423	435.545	15.08	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			59.12830	0.05913	47.645	15.08	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.83560	8.83560	8.79270	8.79270		13.61	0.00	0	25.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Call			362.93860	0.36294	384.729	13.45	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Put			230.23860	0.23024	209.129	13.45	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			373.55030	0.37355	395.950	13.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			220.85030	0.22085	200.350	13.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			368.21510	0.36822	390.312	13.44	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			225.51510	0.22552	204.712	13.44	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.20980	0.20980	0.18240	0.18240			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.22080	0.22080	0.21080	0.21080			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00420	0.00420	0.00640	0.00640			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00420	0.00420	0.00880	0.00880			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.27810	0.27810	0.24450	0.24450			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00150	0.00150	0.00240	0.00240			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.22510	0.22510	0.21710	0.21710			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.28240	0.28240	0.25330	0.25330			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.00150	0.00150	0.00240	0.00240			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.14850	0.14850	0.14370	0.14370			0.00	0	32,250.00
CF CAN On	14/12/2012	Can-Do Future			0.32390	0.32390	0.27450	0.27450			0.00	0	13,800.00
CF CAN On	14/12/2012	Can-Do Future			0.05650	0.05650	0.05020	0.05020			0.00	0	52,750.00
CF CAN On	20/12/2012	Can-Do Future			5,959.79000	5,959.79000	5,408.01000	5,408.01000			0.00	0	10.00
CF CAN On	20/12/2012	Can-Do Future			7,610.13000	7,610.13000	6,855.62000	6,855.62000			0.00	0	10.00
CF CAN On	21/11/2012	Can-Do Future			3,172.86000	3,172.86000	3,311.52000	3,311.52000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 20/12/2012	Can-Do Future			4,072.25000	4,072.25000	4,144.72000	4,144.72000			0.00	0	10.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.40860	9.40860	9.33880	9.33880		12.29	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call			344.76290	0.34476	396.993	11.21	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put			45.96290	0.04596	28.393	11.21	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.54890	9.54890	9.47970	9.47970		14.53	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call			508.87120	0.50887	552.903	13.35	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put			169.17120	0.16917	144.003	13.35	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call			502.97960	0.50298	546.617	13.38	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put			173.27960	0.17328	147.717	13.38	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call			497.14640	0.49715	540.386	13.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put			177.44640	0.17745	151.486	13.41	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry			8.69840	8.69840	8.64360	8.64360		14.87	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.60	Call			73.50140	0.07350	108.181	16.36	0.00	0	10,000.00
DABE	On 02/11/2012	Any day expiry	8.60	Put			29.90140	0.02990	9.781	16.36	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.70	Call			26.07310	0.02607	37.398	14.87	0.00	0	10,000.00
DABE	On 02/11/2012	Any day expiry	8.70	Put			82.47310	0.08247	38.998	14.87	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.75	Call			15.17030	0.01517	20.419	15.98	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.75	Put			121.57030	0.12157	72.019	15.98	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.43	Call			217.40870	0.21741	268.922	18.90	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.43	Put			3.80870	0.00381	0.522	18.90	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.44	Call			207.94330	0.20794	259.028	18.75	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.44	Put			4.34330	0.00434	0.628	18.75	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.45	Call			198.54830	0.19855	249.155	18.60	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.45	Put			4.94830	0.00495	0.755	18.60	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry			8.70320	8.70320	8.64970	8.64970		13.71	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Call			180.41870	0.18042	223.522	15.08	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Put			20.71870	0.02072	10.322	15.08	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Call			172.30790	0.17231	214.613	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.50	Put			22.60790	0.02261	11.413	15.01	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			164.33820	0.16434	205.803	14.95	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			24.63820	0.02464	12.603	14.95	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Call			0.00000	0.00000	97.215	14.04	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Put			0.00000	0.00000	44.015	14.04	0.00	15,000	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			52.05980	0.05206	67.543	13.71	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			102.35980	0.10236	64.343	13.71	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry			8.72200	8.72200	8.66860	8.66860		13.92	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry	8.68	Call			118.48590	0.11849	140.741	13.91	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry	8.68	Put			129.88590	0.12989	98.741	13.91	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry	8.75	Call			92.42140	0.09242	108.882	14.30	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry	8.75	Put			173.82140	0.17382	136.882	14.30	0.00	0	0.00
DABM UOn		22/11/2012	Any day expiry	9.00	Call			37.07030	0.03707	43.186	16.20	0.00	0	20,000.00
DABM UOn		22/11/2012	Any day expiry	9.00	Put			368.47030	0.36847	321.186	16.20	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry			9.00100	9.00100	8.96170	8.96170		11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	8.95	Call			28.37150	0.02837	51.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	8.95	Put			16.67150	0.01667	0.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	8.99	Call			13.14070	0.01314	11.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	8.99	Put			41.44070	0.04144	0.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.00	Call			10.74970	0.01075	1.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.00	Put			49.04970	0.04905	0.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.01	Call			8.77980	0.00878	0.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.01	Put			57.07980	0.05708	9.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.08	Call			2.14770	0.00215	0.000	11.97	0.00	0	0.00
DABN AOn		31/10/2012	Any day expiry	9.08	Put			120.44770	0.12045	79.000	11.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.67770	8.67770	8.64360	8.64360		14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,243.60000	1.24360	1,277.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Call			923.60000	0.92360	957.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			793.60000	0.79360	827.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.00000	0.00000	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			393.61030	0.39361	427.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			0.01030	0.00001	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			135.69340	0.13569	167.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			2.09340	0.00209	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			6.70290	0.00670	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			83.10290	0.08310	42.300	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			0.03480	0.00003	0.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			376.43480	0.37643	342.300	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			643.60000	0.64360	677.700	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.00000	0.00000	0.000	14.89	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.73210	8.73210	8.67860	8.67860		14.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			127.97190	0.12797	147.367	14.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			169.37190	0.16937	135.267	14.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			51.51970	0.05152	59.134	16.21	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			392.91970	0.39292	347.034	16.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			830.30490	0.83030	883.344	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.70490	0.00170	1.243	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			682.42990	0.68243	734.916	15.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			3.82990	0.00383	2.816	15.04	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			239.52820	0.23953	275.301	13.84	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			70.92820	0.07093	53.201	13.84	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			959.43220	0.95943	1,012.722	16.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			0.83220	0.00083	0.622	16.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.76960	8.76960	8.71540	8.71540		14.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			198.43210	0.19843	221.588	14.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			203.03210	0.20303	171.988	14.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	9.02	Call			106.79740	0.10680	118.627	15.81	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			411.39740	0.41140	369.027	15.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			870.74630	0.87075	924.879	14.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.34630	0.00535	5.279	14.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			726.74800	0.72675	779.558	14.19	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			11.34800	0.01135	9.958	14.19	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			310.32040	0.31032	345.377	13.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			104.92040	0.10492	85.777	13.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			998.78260	0.99878	1,052.895	15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.38260	0.00338	3.295	15.41	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.81070	8.81070	8.75750	8.75750		17.24	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			333.97240	0.33397	363.548	14.52	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			186.47240	0.18647	162.848	14.52	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			328.72830	0.32873	357.911	14.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			191.22830	0.19123	167.210	14.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			279.87740	0.27988	305.175	14.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			242.37740	0.24238	214.475	14.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			783.77500	0.78377	834.505	14.29	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			26.27500	0.02628	23.805	14.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			339.28290	0.33928	369.253	14.49	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			181.78290	0.18178	158.553	14.49	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			176.81070	0.17681	192.045	16.12	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			439.31070	0.43931	401.345	16.12	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			922.92030	0.92292	975.032	14.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			15.42030	0.01542	14.332	14.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.84380	8.84380	8.79040	8.79040		15.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			343.17870	0.34318	368.209	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			272.77870	0.27278	244.409	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			233.73630	0.23374	250.002	16.33	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			463.33630	0.46334	426.202	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.61	Call			396.59490	0.39659	425.283	14.84	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			216.19490	0.21619	191.483	14.84	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			391.45520	0.39146	419.805	14.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			221.05520	0.22106	196.005	14.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			966.62930	0.96663	1,018.495	14.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			26.22930	0.02623	24.695	14.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			831.76350	0.83176	880.748	14.43	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			41.36350	0.04136	36.948	14.43	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			401.79050	0.40179	430.819	14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			211.39050	0.21139	187.019	14.81	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.87670	8.87670	8.82310	8.82310		15.76	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			280.71800	0.28072	297.322	16.52	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			497.61800	0.49762	460.622	16.52	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			277.70840	0.27771	294.134	16.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			504.60840	0.50461	467.434	16.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			274.73300	0.27473	290.984	16.60	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			511.63300	0.51163	474.284	16.60	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			878.50840	0.87851	926.685	14.54	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			55.40840	0.05541	49.985	14.54	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			286.85020	0.28685	303.815	16.44	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			483.75020	0.48375	447.115	16.44	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.91310	8.91310	8.85930	8.85930		16.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			332.60400	0.33260	349.407	16.61	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			523.30400	0.52330	486.307	16.61	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			329.48150	0.32948	346.115	16.65	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			530.18150	0.53018	493.015	16.65	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			928.30840	0.92831	975.668	14.55	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			69.00840	0.06901	62.568	14.55	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			342.18360	0.34218	359.498	16.50	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			502.88360	0.50288	466.398	16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/04/2013	Any day expiry	9.04	Call			335.76330	0.33576	352.732	16.57	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			516.46330	0.51646	479.632	16.57	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.43633	109.43633	109.43886	109.43886			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,448.86000	3.44886	3,446.330		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			3,438.86000	3.43886	3,436.330		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			3,428.86000	3.42886	3,426.330		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	113.01	Call			20.00000	0.02000	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
EL28	On	07/02/2013	Bond Future	112.99	Call			40.00000	0.04000	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
EL28	On	07/02/2013	Bond Future	113.00	Call			30.00000	0.03000	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
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			9.11109	86.13516	9.13440	85.94487			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			531.98000	0.53198	722.270		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			9.22250	87.33759	9.24668	87.14412			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			5,951.81000	5.95181	5,758.340		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			5,863.12000	5.86312	5,669.650		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,774.56000	5.77456	5,581.090		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			421.10400	421.10400	420.82000	420.82000			0.00	0	206.00
GOVI	On	01/11/2012	GOVI	403.96	Call			168,600.00000	16.86000	171,440.000		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			427.15100	427.15100	426.86300	426.86300			0.00	0	332.00
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			61,270.00000	6.12700	58,390.000		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			61,370.00000	6.13700	58,490.000		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
GOVI	On	07/02/2013	GOVI	433.01	Put			61,470.00000	6.14700	58,590.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			432.54800	432.54800	432.25700	432.25700			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			7,530.00000	0.75300	4,620.000		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			7,330.00000	0.73300	4,420.000		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			7,430.00000	0.74300	4,520.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			191.48000	191.48000	191.53700	191.53700			0.00	0	137.00
IGOV	On	07/02/2013	Index Future			194.23000	194.23000	194.28700	194.28700			0.00	0	606.00
IGOV	On	02/05/2013	Index Future			196.68400	196.68400	196.74200	196.74200			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			517.86500	517.86500	517.86500	517.86500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.15200	525.15200	525.15200	525.15200			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	21/11/2012	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.00000	95.00000	5.01000	94.99000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.96000	95.04000	4.97000	95.03000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.92000	95.08000	4.93000	95.07000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.91000	95.09000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FOn	17/04/2013	Jibar Tradeable Future			4.90000	95.10000	4.91000	95.09000				0.00	0	0.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.92000	95.08000	4.92000	95.08000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.99000	95.01000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.14000	94.86000	5.14000	94.86000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.30000	94.70000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.46000	94.54000	5.45000	94.55000				0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future			5.63000	94.37000	5.60000	94.40000				0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.16760	7.16760	7.12610	7.12610		9.93	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			499.44020	0.49944	540.090	11.38	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			3.34020	0.00334	2.490	11.38	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.22340	7.22340	7.18270	7.18270		11.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			379.99760	0.38000	410.000	11.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			87.29760	0.08730	76.600	11.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			373.05470	0.37305	402.678	11.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			90.35470	0.09035	79.278	11.60	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			366.18450	0.36618	395.425	11.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			93.48450	0.09348	82.025	11.60	0.00	0	0.00
OTH1	On	02/05/2013	Index Future			427.80200	427.80200	427.38100	427.38100			0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.19075	105.44295	7.19301	105.42626			82,667,272.80	784	15.00
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			1,137.63000	1.13763	1,120.940		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,062.79000	1.06279	1,046.100		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			988.02000	0.98802	971.330		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.26887	106.91485	7.27130	106.89737			188,704,710.25	1,765	1,775.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,681.36000	1.68136	1,663.880		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			1,607.94000	1.60794	1,590.460		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,534.59000	1.53459	1,517.110		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.33411	104.29009	7.33665	104.27220			0.00	0	2.00
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			1,971.22000	1.97122	1,953.330		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,115.60000	2.11560	2,097.710		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			2,043.38000	2.04338	2,025.490		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.30000	106.40045	7.30000	106.40045			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			69.37000	0.06937	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			69.31000	0.06931	69.310		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/08/2013	Bond Future	7.31	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.46527	122.90528	5.48115	122.85843		2.31	764,839,557.44	6,223	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Call			877.27000	0.87727	924.120	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.00000	0.00000	0.000	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,211.79000	2.21179	2,258.640	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			5.49961	124.62100	5.51773	124.57276		2.18	785,361,542.00	6,302	12,671.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,068.13000	2.06813	2,112.080	2.32	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			61.50000	0.06150	57.210	2.32	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.52419	119.32094	5.54440	119.27200		2.13	18,852,708.52	158	141.00
R157	On	02/05/2013	Bond Future	5.34	Call			486.00000	0.48600	513.420	2.12	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			982.16000	0.98216	960.640	2.12	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			495.80000	0.49580	523.510	2.12	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			967.62000	0.96762	946.390	2.12	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			505.74000	0.50574	533.730	2.12	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			953.23000	0.95323	932.280	2.12	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.65377	115.67186	5.68126	115.62020		2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			0.00000	0.00000	912.550	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			171.62000	0.17162	1,032.510	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Call			0.00000	0.00000	921.540	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			152.80000	0.15280	1,022.680	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			0.00000	0.00000	930.590	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			133.98000	0.13398	1,012.910	2.08	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.72083	127.58803	7.73835	127.41485		12.48	1,340,184,667.12	10,504	2,099.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call			976.18000	0.97618	1,025.390	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			173.56000	0.17356	49.590	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,552.65000	2.55265	2,719.450	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			6.51000	0.00651	0.130	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,208.42000	7.20842	7,381.600	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			0.00000	0.00000	0.000	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,058.59000	10.05859	10,231.770	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			7.80544	124.07943	7.82368	123.90309		13.32	1,340,802,320.58	10,806	37,805.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,361.37000	4.36137	4,456.850	13.47	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,675.06000	2.67506	2,594.200	13.47	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,277.85000	6.27785	6,398.680	13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,613.96000	1.61396	1,558.450	13.66	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,097.25000	2.09725	2,151.710	13.22	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,280.34000	5.28034	5,158.460	13.22	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,274.49000	7.27449	7,404.690	13.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,250.65000	1.25065	1,204.510	13.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,104.82000	3.10482	3,178.240	13.32	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,819.34000	3.81934	3,716.420	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			789.23000	0.78923	811.640	13.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,121.55000	9.12155	8,967.620	13.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,333.20000	1.33320	1,368.750	13.12	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,054.79000	7.05479	6,914.000	13.12	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.88069	125.57425	7.89953	125.39563		13.29	2,511,485.00	20	12.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,756.66000	2.75666	2,756.000	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,620.14000	7.62014	7,440.860	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,790.41000	2.79041	2,790.110	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,553.88000	7.55388	7,374.960	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,723.17000	2.72317	2,722.150	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,686.77000	7.68677	7,507.130	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future			8.07093	123.54085	8.09135	123.35599		14.69	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,732.13000	7.73213	7,641.670	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			7,293.31000	7.29331	7,017.990	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,776.75000	7.77675	7,688.230	14.78	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			7,248.01000	7.24801	6,974.630	14.78	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,821.49000	7.82149	7,734.910	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			7,202.93000	7.20293	6,931.490	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,704.65000	10.70465	10,686.780	15.13	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,951.23000	4.95123	4,748.500	15.13	0.00	0	130.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.50050	213.50050	213.53654	213.53654			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			5,453.46000	5.45346	5,489.500		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			5,463.46000	5.46346	5,499.500		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			5,473.46000	5.47346	5,509.500		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.56716	216.56716	216.60325	216.60325			66,702,685.28	308	154.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,613.25000	3.61325	3,577.160		0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Call			3,603.25000	3.60325	3,567.160		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Call			3,593.25000	3.59325	3,557.160		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			280.19704	280.19704	280.22430	280.22430			0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Call			13,234.30000	13.23430	13,207.040		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			13,224.30000	13.22430	13,197.040		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			13,214.30000	13.21430	13,187.040		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			278.91346	278.91346	278.94026	278.94026			0.00	0	1,988.00
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			49.74000	0.04974	76.540		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
R197	On	07/02/2013	Bond Future	279.00	Put			59.74000	0.05974	86.540		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			69.74000	0.06974	96.540		0.00	0	0.00
R197	On	02/05/2013	Bond Future			282.43634	282.43634	282.40000	282.40000			22,594,907.20	80	40.00
R197	On	02/05/2013	Bond Future	282.40	Call			0.00000	0.00000	36.340		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.40	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.41	Call			0.00000	0.00000	26.340		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.41	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.39	Call			0.00000	0.00000	46.340		0.00	0	0.00
R197	On	02/05/2013	Bond Future	282.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.03966	110.67144	5.04869	110.65261		1.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			139.50000	0.13950	148.890		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			11.81000	0.01181	2.370		0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.00981	107.80835	5.02063	107.78859		1.55	0.00	0	1,560.00
R201	On	07/02/2013	Bond Future	4.98	Call			294.74000	0.29474	320.270		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			368.97000	0.36897	374.740		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future			4.97193	109.10714	4.98448	109.08702		1.30	218,214.28	2	4.00
R201	On	02/05/2013	Bond Future	4.04	Call			19.54000	0.01954	23.770	1.23	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,548.10000	1.54810	1,532.210	1.23	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			20.45000	0.02045	24.810	1.23	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,532.68000	1.53268	1,516.920	1.23	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			21.39000	0.02139	25.900	1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,517.28000	1.51728	1,501.670	1.24	0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.90102	107.53075	4.92097	107.50884		1.09	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			0.00000	0.00000	411.960	1.07	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Put			132.94000	0.13294	522.990	1.07	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Call			0.00000	0.00000	417.470	1.08	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			121.94000	0.12194	517.500	1.08	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			0.00000	0.00000	406.490	1.07	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			143.94000	0.14394	528.520	1.07	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			208.23434	208.23434	208.24312	208.24312			22,489,308.72	108	0.00
R202	On	01/11/2012	Bond Future	191.99	Call			16,253.12000	16.25312	16,244.340		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			16,243.12000	16.24312	16,234.340		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			16,233.12000	16.23312	16,224.340		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			208.40573	208.40573	208.41415	208.41415			22,507,818.84	108	49,901.00
R202	On	07/02/2013	Bond Future	204.99	Call			3,424.15000	3.42415	3,415.730		0.00	0	0.00
R202	On	07/02/2013	Bond Future	204.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Call			3,414.15000	3.41415	3,405.730		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Call			3,404.15000	3.40415	3,395.730		0.00	0	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	07/02/2013	Bond Future	205.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future			211.03818	211.03818	211.05000	211.05000			422,076.36	2	1.00
R202	On	02/05/2013	Bond Future	211.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.04	Put			0.00000	0.00000	1.820		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.05	Put			0.00000	0.00000	11.820		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future	211.06	Put			0.00000	0.00000	21.820		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			5.83041	111.27947	5.85169	111.18523		4.53	328,942,113.32	2,956	1,299.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,396.79000	4.39679	4,491.030		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.87600	112.83291	5.89896	112.73666		4.44	340,304,056.56	3,016	15,079.00
R203	On	07/02/2013	Bond Future	5.54	Call			450.79000	0.45079	470.180		0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,967.45000	1.96745	1,890.590		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,557.63000	1.55763	1,603.450		0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			677.78000	0.67778	627.350		0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,264.57000	3.26457	3,340.250		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			172.49000	0.17249	151.920		0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,325.34000	4.32534	4,414.990		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			67.99000	0.06799	61.390		0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.91308	110.03586	5.93751	109.93832		4.43	2,200,717.20	20	22.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,298.07000	1.29807	1,346.310		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,447.87000	1.44787	1,398.570		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,318.14000	1.31814	1,366.510		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,427.98000	1.42798	1,378.810		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,278.19000	1.27819	1,326.280		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,467.97000	1.46797	1,418.520		0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.03814	108.78901	6.06683	108.68761		4.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/11/2013	Bond Future	6.00	Call			0.00000	0.00000	1,967.300	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			236.39000	0.23639	2,102.290	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			0.00000	0.00000	1,985.230	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			200.98000	0.20098	2,084.810	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			0.00000	0.00000	1,949.900	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			271.82000	0.27182	2,120.320	4.64	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.12047	112.48402	6.14193	112.36966		5.77	262,650,186.70	2,335	2,025.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,560.75000	5.56075	5,675.110	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			6.17139	110.02402	6.19421	109.90744		5.97	256,906,086.70	2,335	11,695.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,518.79000	5.51879	5,625.790	6.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			96.41000	0.09641	86.830	6.30	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.21777	111.34956	6.24179	111.23142		6.04	668,097.36	6	24.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,047.58000	2.04758	2,083.410	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,810.92000	1.81092	1,728.610	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,073.66000	2.07366	2,109.980	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,787.99000	1.78799	1,706.170	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,099.92000	2.09992	2,136.750	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,765.27000	1.76527	1,683.960	6.06	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.35509	110.21536	6.38241	110.09284		6.26	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			2,734.76000	2.73476	2,645.180	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			3,104.87000	3.10487	2,892.770	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			2,756.70000	2.75670	2,667.420	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Put			3,081.81000	3.08181	2,870.010	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Call			4,506.58000	4.50658	4,458.150	6.41	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Put			1,781.98000	1.78198	1,611.030	6.41	0.00	0	180.00
R204	On	07/11/2013	Bond Future	6.29	Call			2,712.91000	2.71291	2,623.040	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/11/2013	Bond Future	6.29	Put			3,128.04000	3.12804	2,915.650	6.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07443	105.07987	5.08790	105.06417		0.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			13.82000	0.01382	10.580	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			58.01000	0.05801	39.070	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.02142	102.78178	5.03965	102.76524		0.67	0.00	0	1,120.00
R206	On	07/02/2013	Bond Future	4.76	Call			111.28000	0.11128	115.680	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			365.40000	0.36540	353.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.95027	104.02000	4.97495	104.00315		0.55	2,496,480.00	24	23.00
R206	On	02/05/2013	Bond Future	3.39	Call			23.23000	0.02323	24.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,115.27000	1.11527	1,099.360	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			23.72000	0.02372	24.680	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,108.81000	1.10881	1,092.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			24.22000	0.02422	25.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,102.36000	1.10236	1,086.490	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.37863	102.95951	4.48191	102.94101		0.17	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			399.12000	0.39912	407.690	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			431.71000	0.43171	421.780	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			399.99000	0.39999	408.570	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			430.79000	0.43079	420.870	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			398.25000	0.39825	406.800	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			432.64000	0.43264	422.690	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.46556	106.68687	6.48226	106.58948		7.06	123,756,769.20	1,160	1,600.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,163.15000	6.16315	6,260.540	7.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.52565	104.53674	6.54330	104.43736		7.37	129,207,410.64	1,236	6,741.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,185.84000	6.18584	6,275.930	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			128.87000	0.12887	119.580	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58232	105.79608	6.60077	105.69540		7.47	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,855.40000	1.85540	1,868.110	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,736.75000	2.73675	2,648.780	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,879.67000	1.87967	1,892.730	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,705.93000	2.70593	2,618.310	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,904.13000	1.90413	1,917.550	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,675.34000	2.67534	2,588.080	7.46	0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.73645	104.90983	6.75712	104.80524		7.90	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			0.00000	0.00000	3,245.060	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			289.34000	0.28934	3,429.810	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			0.00000	0.00000	3,270.080	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			238.62000	0.23862	3,404.110	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Call			0.00000	0.00000	3,220.150	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			340.10000	0.34010	3,455.660	7.89	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.68060	101.11779	6.69244	101.04243		8.75	417,313,119.33	4,127	7,083.00
R208	On	01/11/2012	Bond Future	6.81	Call			788.33000	0.78833	827.530	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			43.91000	0.04391	7.750	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,978.02000	4.97802	5,053.380	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	9.31	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,163.04000	6.16304	6,238.400	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future			6.74407	102.52934	6.75653	102.45233		8.69	379,153,499.32	3,698	18,386.00
R208	On	07/02/2013	Bond Future	6.00	Call			349.22000	0.34922	368.560	8.47	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,160.40000	5.16040	5,102.730	8.47	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,300.57000	6.30057	6,375.220	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			218.88000	0.21888	216.520	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,856.36000	11.85636	11,933.410	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			6.86000	0.00686	6.900	9.16	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.79999	100.37165	6.81295	100.29362		9.06	0.00	0	47.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,120.30000	2.12030	2,117.530	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,167.95000	3.16795	3,087.150	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,146.79000	2.14679	2,144.280	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,133.49000	3.13349	3,052.950	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,173.49000	2.17349	2,171.220	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,099.30000	3.09930	3,019.000	9.04	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.95260	99.63249	6.96696	99.55126		9.88	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Call			5,709.12000	5.70912	5,695.200	10.11	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Put			2,751.13000	2.75113	2,655.980	10.11	0.00	0	230.00
R208	On	07/11/2013	Bond Future	6.79	Call			3,561.99000	3.56199	3,518.780	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			4,568.74000	4.56874	4,444.300	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			3,588.06000	3.58806	3,545.020	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			4,537.58000	4.53758	4,413.310	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			3,614.24000	3.61424	3,571.360	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			4,506.58000	4.50658	4,382.470	9.84	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				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			8.50581	77.88076	8.52828	77.69557		17.99	31,230,184.76	401	1,116.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,655.82000	3.65582	3,840.960	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			0.05000	0.00005	0.000	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.58882	78.96788	8.61202	78.77972		16.01	35,456,578.12	449	11,677.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,786.24000	2.78624	2,801.700	16.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,640.91000	2.64091	2,468.210	16.08	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,656.24000	3.65624	3,693.020	16.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,923.19000	1.92319	1,771.810	16.18	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,790.94000	4.79094	4,854.270	16.29	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,295.53000	1.29553	1,170.700	16.29	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.66104	76.77766	8.68486	76.58714		20.21	0.00	0	33.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,182.87000	2.18287	2,241.660	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,882.93000	7.88293	7,751.200	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,131.46000	2.13146	2,189.200	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,010.43000	8.01043	7,877.650	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,157.06000	2.15706	2,215.330	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,946.50000	7.94650	7,814.250	19.90	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.83860	75.66526	8.86400	75.46873		22.57	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			6,831.02000	6.83102	6,777.850	22.62	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			7,249.80000	7.24980	7,000.100	22.62	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Call			9,504.74000	9.50474	9,531.290	23.20	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Put			4,836.16000	4.83616	4,666.180	23.20	0.00	0	180.00
R209	On	07/11/2013	Bond Future	8.79	Call			6,759.56000	6.75956	6,703.140	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			7,334.38000	7.33438	7,081.430	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			6,795.25000	6.79525	6,740.460	22.61	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			7,291.99000	7.29199	7,040.670	22.61	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

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
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			158.70328	158.70328	158.71348	158.71348			8,252,570.56	52	52.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,723.48000	13.72348	13,713.280		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			13,713.48000	13.71348	13,703.280		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			13,703.48000	13.70348	13,693.280		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			160.98280	160.98280	160.99293	160.99293			8,371,105.60	52	1,264.00
R210	On	07/02/2013	Bond Future	156.99	Call			4,002.93000	4.00293	3,992.800		0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Call			3,992.93000	3.99293	3,982.800		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Call			3,982.93000	3.98293	3,972.800		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future			161.16817	161.16817	161.15000	161.15000			2,256,354.38	14	7.00
R210	On	02/05/2013	Bond Future	161.14	Call			0.00000	0.00000	28.170		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.14	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.15	Call			0.00000	0.00000	18.170		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.16	Call			0.00000	0.00000	8.170		0.00	0	0.00
R210	On	02/05/2013	Bond Future	161.16	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.76457	123.76457	123.78629	123.78629			0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,796.29000	1.79629	1,774.570		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	122.00	Call			1,786.29000	1.78629	1,764.570		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			1,776.29000	1.77629	1,754.570		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			124.12013	124.12013	124.14189	124.14189			0.00	0	703.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,151.89000	1.15189	1,130.130		0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Call			1,141.89000	1.14189	1,120.130		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Call			1,131.89000	1.13189	1,110.130		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future			125.68792	125.68792	125.71029	125.71029			1,005,503.36	8	7.00
R211	On	02/05/2013	Bond Future	125.69	Call			20.29000	0.02029	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.69	Put			0.00000	0.00000	2.080		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Call			10.29000	0.01029	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Put			0.00000	0.00000	12.080		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Call			0.29000	0.00029	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Put			0.00000	0.00000	22.080		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			129.20707	129.20707	129.22074	129.22074			13,049,914.07	101	81.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,230.74000	7.23074	7,217.070		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			7,220.74000	7.22074	7,207.070		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			7,210.74000	7.21074	7,197.070		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			129.50195	129.50195	129.51547	129.51547			13,079,696.95	101	3,165.00
R212	On	07/02/2013	Bond Future	128.99	Call			525.47000	0.52547	511.950		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/02/2013	Bond Future	129.00	Call			515.47000	0.51547	501.950		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			505.47000	0.50547	491.950		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/05/2013	Bond Future			131.13777	131.13777	131.10000	131.10000			2,885,030.94	22	11.00
R212	On	02/05/2013	Bond Future	131.09	Call			0.00000	0.00000	47.770		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.09	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.10	Call			0.00000	0.00000	37.770		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.10	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.11	Call			0.00000	0.00000	27.770		0.00	0	0.00
R212	On	02/05/2013	Bond Future	131.11	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.29586	89.18344	8.32348	88.94919		13.95	500,229,914.96	5,609	6,058.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.00000	0.00000	0.000	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,057.64000	5.05764	4,823.390	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,980.11000	3.98011	4,214.360	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			0.00000	0.00000	0.000	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.38389	90.42841	8.41247	90.19034		15.71	522,585,781.39	5,779	7,169.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,303.79000	5.30379	5,452.230	15.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,385.53000	1.38553	1,295.900	15.89	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.45743	87.98367	8.48679	87.74269		16.98	0.00	0	5.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,070.25000	2.07025	2,143.530	16.74	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,613.59000	7.61359	7,445.890	16.74	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,096.58000	2.09658	2,170.550	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,550.35000	7.55035	7,383.340	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,123.13000	2.12313	2,197.800	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,487.45000	7.48745	7,321.140	16.75	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.64386	86.77583	8.67524	86.52743		18.05	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			0.00000	0.00000	6,082.800	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2013	Bond Future	8.59	Put			677.23000	0.67723	6,511.630	17.99	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			0.00000	0.00000	6,120.460	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			597.37000	0.59737	6,469.430	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Call			0.00000	0.00000	6,158.220	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			517.63000	0.51763	6,427.450	18.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.53581	79.57379	8.56327	79.33567			0.00	0	14.00
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			5,232.98000	5.23298	4,994.860		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			5,136.79000	5.13679	4,898.670		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			5,040.78000	5.04078	4,802.660		0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.61825	80.68466	8.64662	80.44270			0.00	0	1,714.00
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			484.15000	0.48415	242.190		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			398.27000	0.39827	156.310		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			312.56000	0.31256	70.600		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.39760	1.39760	1.38820	1.38820		14.90	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			576.70020	0.05767	648.168	14.08	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			94.70020	0.00947	72.168	14.08	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.40560	1.40560	1.39640	1.39640		15.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			1,186.23900	0.11862	1,261.736	14.42	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			122.23900	0.01222	105.736	14.42	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			1,108.56930	0.11086	1,181.198	14.45	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			144.56930	0.01446	125.198	14.45	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			1,033.65510	0.10337	1,103.175	14.47	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			169.65510	0.01697	147.175	14.47	0.00	0	0.00

Total for Derivatives : **8,423,726,744.19** **172,252** **1 524 153.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.19948	12.32740	100.19948	12.23689			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		111.91291	23.16942	111.91291	23.00215			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.28788	9.49646	100.28788	9.42667			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		107.66087	9.93640	107.66087	9.86573			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond		103.39172	21.12174	103.39172	20.97635			0.00	0	16,210,000.00
AB07	On	07/03/2014	Spot Bond		104.36845	39.45937	104.36845	39.18568			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		101.36321	9.12095	101.36321	10.44046			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		113.91613	10.65063	113.91613	15.69919			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.27783	60.33482	100.27783	59.89151			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		211.62296	55.84915	211.62296	55.32797			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		129.44081	24.10982	129.44081	23.90543			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		262.36064	4.18575	262.36064	4.12864			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.84946	22.76427	100.84946	22.59799			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05 On	17/03/2014	Spot Bond			100.44837	41.42420	100.44837	41.11936			0.00	0	0.00
ABFN06 On	17/03/2016	Spot Bond			100.42180	12.85403	100.42180	12.75946			0.00	0	0.00
ABFN07 On	17/03/2018	Spot Bond			100.43468	8.28502	100.43468	8.22406			0.00	0	0.00
ABFN08 On	17/03/2020	Spot Bond			100.45423	7.82379	100.45423	7.76622			0.00	0	0.00
ABFN09 On	17/03/2026	Spot Bond			100.46712	7.88975	100.46712	7.83168			0.00	0	0.00
ABL10A On	15/03/2015	Spot Bond			111.10270	22.87210	111.10270	22.70522			0.00	0	3,700,000.00
ABL10B On	15/03/2015	Spot Bond			103.51808	22.23617	103.51808	22.06808			0.00	0	300,000.00
ABL11A On	29/09/2014	Spot Bond			105.34380	28.09207	105.34380	27.89575			0.00	0	0.00
ABL11B On	29/09/2014	Spot Bond			101.94970	28.86718	101.94970	28.65192			0.00	0	400,000.00
ABL12B On	08/03/2015	Spot Bond			101.07971	22.60978	101.07971	22.44246			0.00	0	0.00
ABL13 On	11/10/2016	Spot Bond			99.99989	11.50376	99.99989	11.42036		119,999,868,000.00	0.00	1,200,000	300,000.00
ABL14 On	09/10/2015	Spot Bond			100.00000	10.83280	100.00000	10.59070			0.00	0	0.00
ABL15 On	09/10/2017	Spot Bond			100.00000	2.70820	100.00000	2.64767			0.00	0	0.00
ABL7 On	18/02/2013	Spot Bond			103.66357	81.59310	103.66357	81.06109			0.00	0	0.00
ABL8A On	19/09/2013	Spot Bond			107.24687	55.17904	107.24687	54.78778			0.00	0	1,700,000.00
ABL8B On	19/09/2013	Spot Bond			102.43496	61.15863	102.43496	60.70065		163,895,936,000.00	0.00	1,600,000	800,000.00
ABL9 On	19/02/2013	Spot Bond			100.00000	98.47252	100.00000	97.70519			0.00	0	0.00
ABLC04 On	15/02/2013	Spot Bond			100.00000	98.20789	100.00000	97.68271			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On	15/02/2013			100.85053	94.80380	100.85053	95.90684			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	55.91455	211.08307	55.39347			0.00	0	2,200,000.00
ABLI02	On	08/05/2014			133.30786	31.28311	133.30786	31.01617			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	17.55857	119.08892	17.41892			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.55206	109.87287	7.49563			0.00	0	0.00
ABLS2A	On	13/07/2016			118.65286	20.27877	118.65286	20.12535			0.00	0	0.00
ABLS2B	On	13/07/2016			99.88052	15.34951	99.88052	15.23835			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	11.34871	100.32050	11.26620			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.82835	100.26386	10.74880			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.98573	100.35503	13.85331			0.00	0	0.00
ABLSI1	On	29/06/2019			104.30633	6.23221	104.30633	6.18798			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	22.87007	100.00000	22.50694			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.86057	158.84518	2.83243			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	12.17002	152.12037	12.05476			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	4.19026	164.13952	4.14829			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	97.60982	141.35498	96.81621			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.74690	161.61787	2.71954			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	55.85748	211.55410	55.33632			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			211.63281	55.84796	211.63281	55.32678			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.30515	69.59203	6.27791			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.30515	69.59203	6.27791			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	94.52317	100.66669	93.79902			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.54981	84.61000	10.49678			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	16.06399	93.01000	15.97740			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.27031	100.38164	11.18743			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.23125	95.94000	14.15279			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.71812	100.00000	26.56634			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.33457	94.42000	13.26110			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.47938	95.33000	12.40995			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.54951	89.17000	26.40845			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.59353	92.44000	24.45899			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.35290	100.10161	9.26549			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.19718	99.93416	9.11136			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	24.07315	90.18000	23.94382			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	20.05816	122.92857	19.94555			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On	09/09/2015	Spot Bond			111.67000	17.69161	111.67000	17.62721			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.38728	97.51000	20.27134			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	20.01456	95.63000	19.90233			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.31759	97.02000	19.20813			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.78918	100.23447	9.69659			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.92906	119.76186	18.78240			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.90994	94.20000	67.54049			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.29434	99.90991	9.17235			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.53548	94.15000	17.43827			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.34364	94.84000	16.25254			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.69656	99.13676	2.65917			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	2.01509	143.60519	1.99719			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.84376	186.40405	2.78335			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	13.01287	100.00000	12.93833			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	63.15576	100.00000	62.79698			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.75982	111.64771	10.68100			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	18.48138	108.15845	18.34943			0.00	0	6,400,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.57973	102.54996	11.50143			0.00	0	5,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			94.96915	10.42934	94.96915	10.36239			1,519,506,400,000.00	16,000,000	4,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.67484	108.39757	14.56988			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	30.46699	122.68013	30.22170			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.19785	4.00000	120.12975			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.14717	266.98405	4.08992			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.90680	120.37770	4.86808			1,203,777,000,000.00	10,000,000	1,000,000.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.19789	121.95151	3.17240			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	55.11394	99.40204	54.71649			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	90.37891	100.37243	89.71866			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	61.00357	100.40649	60.55482			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.94726	100.00000	19.80265			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	64.59549	100.91878	64.11817			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	84.37417	99.79614	83.80885			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	64.59549	100.91878	64.11817			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	67.47892	101.24381	66.98427			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	73.15851	107.32702	72.64788			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	21.45331	108.29483	21.29998			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	20.00285	101.29798	19.85615			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	20.26665	101.33324	20.11797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036 On 20/08/2015 Spot Bond			101.83296	24.00071	101.83296	23.82386			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	60.77085	100.38145	60.32392			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	60.73912	100.37804	60.29243			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.73894	101.26271	19.59423			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.83286	53.29666	7.80540			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	82.48493	100.00000	81.93868			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	82.48493	100.00000	81.93868			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	44.63421	100.96976	44.30781			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	41.24888	100.25039	40.94916			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	16.24516	100.00000	16.15288			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	81.61503	100.00000	81.61501			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	13.64106	100.00000	13.56356			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	13.64106	100.00000	13.56356			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.42346	61.16225	100.42346	60.71227			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.44432	17.32516	100.44432	17.19767			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.49129	18.15967	100.49129	18.02598			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.42335	16.95298	100.42335	16.82825			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.43752	17.20447	100.43752	17.07788			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.44375	17.31510	100.44375	17.18769			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.36590	101.50954	11.29008			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.36590	101.50954	11.29008			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.42489	101.51908	11.34868			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.55239	100.41204	13.45270			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.42489	101.51908	11.34868			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.30689	101.49999	11.23148			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.82286	78.26156	32.66771			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.62602	100.40403	21.46694			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	90.42795	100.37805	89.76890			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	41.67785	100.39793	41.37129			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.27500	100.28977	13.17745			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.67785	100.39793	41.37129			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	90.42795	100.37805	89.76890			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.60761	100.42907	8.54428			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.60134	100.44304	8.53805			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.61340	100.44869	8.55002			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.39128	100.43737	8.32954			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013			100.36953	41.31204	100.36953	41.00826			0.00	0	0.00
ACL100	On	20/12/2017			100.41205	8.83423	100.41205	8.76924			0.00	0	0.00
ACL101	On	18/01/2013			99.88150	84.50628	99.88150	83.93327			0.00	0	0.00
ACL102	On	12/07/2013			99.98291	57.67506	99.98291	57.25698			0.00	0	0.00
ACL103	On	18/01/2013			99.88150	84.50628	99.88150	83.93327			0.00	0	0.00
ACL104	On	20/12/2019			108.24656	10.52576	108.24656	10.44299			0.00	0	930,000.00
ACL114	On	20/03/2014			100.37811	41.42178	100.37811	41.11716			0.00	0	0.00
ACL115	On	31/01/2014			104.10799	43.22675	104.10799	42.93240			0.00	0	0.00
ACL116	On	31/01/2014			101.33364	37.27979	101.33364	37.00630			0.00	0	0.00
ACL118	On	26/01/2021			101.54682	7.42726	101.54682	7.37267			0.00	0	0.00
ACL120	On	26/01/2021			102.38458	7.37539	102.38458	7.32079			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	8.12258	100.00000	8.07644			0.00	0	0.00
ACL123	On	27/01/2014			101.42788	37.68327	101.42788	37.40658			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	4.59231	100.00000	4.56188			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.37335	100.00000	4.34406			0.00	0	0.00
ACL126	On	20/09/2016			71.11496	12.48098	71.11496	12.42600			0.00	0	0.00
ACL127	On	20/09/2021			132.65083	2.43964	132.65083	2.41916			0.00	0	0.00
ACL128	On	20/09/2021			132.65812	2.53387	132.65812	2.51260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.42332	8.15373	100.42332	8.09373			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	31.32912	100.93790	31.10008			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	31.32912	100.93790	31.10008			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.68327	101.42788	37.40658			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	30.88023	100.82870	30.65470			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.55254	100.40912	29.33515			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.50072	100.40572	29.28371			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.91699	101.67963	7.85809			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.94376	100.74141	11.85565			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.90597	101.67956	7.84715			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	11.07432	102.34980	10.99995			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	90.60141	100.42347	89.94082			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	11.12523	102.41855	11.05048			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.66380	100.57096	21.50421			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.74952	100.76241	10.67019			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	10.11451	100.26297	10.04020			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	8.17227	100.42504	8.11215			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	49.45315	101.60514	49.08550			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014			100.61305	41.08242	100.61305	40.83486			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	40.96409	100.35023	40.71783			0.00	0	0.00
ACL151	On	20/03/2017			100.41612	9.98776	100.41612	9.92768			0.00	0	0.00
ACL152	On	08/02/2014			101.07263	43.85666	101.07263	43.53566			0.00	0	0.00
ACL153	On	20/03/2015			100.37072	20.66991	100.37072	20.54562			0.00	0	0.00
ACL154	On	20/03/2015			100.36105	20.51180	100.36105	20.38848			0.00	0	0.00
ACL155	On	20/03/2015			100.37982	20.81871	100.37982	20.69351			0.00	0	0.00
ACL156	On	20/03/2017			100.41498	9.96655	100.41498	9.90659			0.00	0	0.00
ACL157	On	20/03/2017			100.39511	9.59520	100.39511	9.53749			0.00	0	0.00
ACL158	On	20/03/2015			100.37243	20.69780	100.37243	20.57336			0.00	0	0.00
ACL159	On	20/03/2015			100.37868	20.80011	100.37868	20.67503			0.00	0	0.00
ACL161	On	20/03/2022			100.58046	10.97595	100.58046	10.92348			0.00	0	0.00
ACL162	On	20/09/2015			100.38479	15.24492	100.38479	16.46563			0.00	0	0.00
ACL163	On	20/03/2015			100.37527	20.74431	100.37527	20.61958			0.00	0	0.00
ACL164	On	20/06/2014			100.52552	31.32202	100.52552	31.09137			0.00	0	0.00
ACL165	On	20/06/2017			100.96473	20.51672	100.96473	20.36506			0.00	0	0.00
ACL166	On	20/03/2014			100.34943	41.18377	100.34943	40.88097			0.00	0	0.00
ACL167	On	20/06/2019			109.48099	9.88327	109.48099	9.83299			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.41322	9.38931	100.41322	9.32025			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.62138	103.04527	3.60302			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	21.18889	100.37811	21.03306			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	98.26689	100.00000	97.51676			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	16.16805	100.37910	16.04914			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.31413	100.39881	9.24562			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.35920	100.41280	8.29770			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.80514	100.38479	7.74773			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	98.31603	100.00000	97.56553			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.14096	100.37751	60.77841			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.15213	100.41000	31.26528			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	97.91827	100.00000	97.17080			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	16.21549	100.39600	18.36854			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	9.13136	100.42679	11.53336			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	8.64496	100.39881	10.88624			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	7.59467	100.41560	9.94510			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	8.80064	100.40776	11.09335			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	7.17733	101.11287	9.49811			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186	On	20/09/2016			100.39293	4.18478	100.39293	4.14514			0.00	0	0.00
ACL187	On	20/09/2020			100.41672	0.13083	100.41672	0.12959			0.00	0	0.00
ACL188	On	20/09/2020			100.42399	0.13077	100.42399	0.12953			0.00	0	0.00
ACL189	On	20/09/2013			100.31940	54.34629	100.31940	53.61481			0.00	0	0.00
ACL190	On	20/09/2013			100.32262	54.34542	100.32262	53.61393			0.00	0	0.00
ACL191	On	20/09/2015			100.00000	9.98807	100.00000	9.80567			0.00	0	0.00
ACL192	On	20/12/2015			100.00000	6.65871	100.00000	6.53711			0.00	0	0.00
ACL193	On	20/09/2022			100.00000	0.03377	100.00000	0.03312			0.00	0	0.00
ACL194	On	20/09/2022			100.00000	0.03377	100.00000	0.03312			0.00	0	0.00
ACL195	On	20/06/2017			100.00000	1.90929	100.00000	1.87033			0.00	0	0.00
ACL196	On	20/12/2017			100.00000	1.25912	100.00000	1.23254			0.00	0	0.00
ACL197	On	20/06/2017			100.00000	1.86683	100.00000	1.82599			0.00	0	0.00
ADB01S	On	14/12/2012			103.90964	94.07515	103.90964	93.35750			0.00	0	0.00
ADB02S	On	14/12/2012			103.89068	94.04985	103.89068	93.33253			0.00	0	0.00
ADB03S	On	09/04/2013			102.86773	72.91370	102.86773	72.48716			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.72738	100.00000	2.70761			0.00	0	0.00
AHF1A1	On	21/11/2014			100.89131	22.56104	100.89131	22.39617			0.00	0	0.00
AHF1B1	On	21/11/2014			100.99451	23.30697	100.99451	23.13649			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014			101.06323	23.80382	101.06323	23.62960			0.00	0	0.00
AHF2A1	On	18/10/2015			100.00000	20.10602	100.00000	19.65667			0.00	0	0.00
AHF2B1	On	18/10/2015			100.00000	21.24481	100.00000	20.77001			0.00	0	0.00
AHF2C1	On	18/10/2015			100.00000	22.76320	100.00000	22.25446			0.00	0	0.00
AIR01	On	15/03/2019			104.59347	9.67131	104.59347	9.60412			0.00	0	5,400,000.00
AIR02	On	30/04/2023			122.89930	9.65892	122.89930	9.58296			0.00	0	1,400,000.00
AIR02U	On	05/10/2014			100.00000	30.72443	100.00000	30.50167			0.00	0	0.00
AIR03	On	09/03/2016			113.22249	15.55325	113.22249	15.43803			0.00	0	9,500,000.00
AIR03U	On	26/10/2014			100.00000	29.40433	100.00000	29.19115			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	11.85119	100.00000	11.77225			0.00	0	0.00
AIRL01	On	30/04/2028			151.06546	3.22486	151.06546	3.19432			0.00	0	0.00
AIRL02	On	18/02/2014			125.57279	32.72366	125.57279	32.46472			0.00	0	0.00
ANG01	On	14/01/2013			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
ANG02	On	11/10/2013			100.00000	42.36279	100.00000	41.41602			0.00	0	0.00
BAW10	On	01/10/2016			100.26923	10.74313	100.26923	10.66506			0.00	0	70,000,000.00
BAW11	On	01/10/2018			108.77896	10.33320	108.77896	10.25948			0.00	0	0.00
BAW12	On	17/04/2015			99.90066	20.02794	99.90066	19.84110			0.00	0	0.00
BAW13	On	17/04/2017			99.89602	9.39927	99.89602	9.31159			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14UOn	01/01/2014	Spot Bond				100.00000	40.26120	100.00000	39.88527			0.00	0	0.00
BAW2 On	02/10/2015	Spot Bond				112.73330	17.92072	112.73330	17.78915			0.00	0	0.00
BAW3 On	02/10/2017	Spot Bond				100.19041	9.75502	100.19041	9.68418			0.00	0	12,500,000.00
BAW4 On	15/09/2013	Spot Bond				100.45105	61.63537	100.45105	61.18181			20,090,210,000.00	200,000	100,000.00
BAW5 On	15/09/2013	Spot Bond				102.32887	54.29678	102.32887	53.92620			0.00	0	0.00
BAW6 On	02/10/2014	Spot Bond				100.17231	28.65980	100.17231	28.45169			0.00	0	400,000.00
BAW7 On	02/10/2014	Spot Bond				103.90134	27.66413	103.90134	27.47399			0.00	0	0.00
BAW8 On	02/10/2017	Spot Bond				108.14051	11.27094	108.14051	11.19092			0.00	0	0.00
BAW9 On	03/02/2014	Spot Bond				101.25961	36.96476	101.25961	45.98274			0.00	0	0.00
BAYA01 On	31/03/2016	Spot Bond				104.66313	17.82917	104.66313	17.69456			0.00	0	0.00
BAYA02 On	30/06/2013	Spot Bond				100.27024	61.02086	100.27024	60.57740			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond				102.35861	20.17845	102.35861	20.02909			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond				102.28416	20.16896	102.28416	20.01976			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond				100.27011	14.13088	100.27011	14.02818			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond				102.23278	17.18816	102.23278	17.06107			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond				103.79822	13.18459	103.79822	13.08578			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond				100.27685	16.32518	100.27685	16.20653			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond				100.27685	16.32518	100.27685	16.20653			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On	31/03/2016	Spot Bond			100.27691	16.32517	100.27691	16.20651			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.99385	101.50925	16.86899			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.85465	102.45999	17.72237			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			102.35861	20.17845	102.35861	20.02909			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			102.86494	15.39509	102.86494	15.28063			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			102.39307	11.84287	102.39307	11.75518			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.26206	13.81726	100.26206	13.71685			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.25556	12.57467	100.25556	12.48329			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.25556	12.57467	100.25556	12.48329			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.24109	30.54195	100.24109	30.32004			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.18420	88.25188	100.18420	87.63085			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	18.75025	100.00000	18.61431			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.92479	14.98270	100.92479	14.84169			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.32752	15.81350	100.32752	15.66543			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			99.23300	13.60233	99.23300	13.47617			0.00	0	0.00
BAYA26	On	30/09/2017	Spot Bond			99.11456	1.78179	99.11456	1.76528			0.00	0	0.00
BAYA27	On	30/09/2017	Spot Bond			100.00000	2.02682	100.00000	1.99991			0.00	0	0.00
BAYA28	On	30/09/2013	Spot Bond			100.18154	51.89440	100.18154	51.20432			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On	31/12/2015			100.00000	6.67796	100.00000	6.58081			0.00	0	0.00
BAYB02	On	31/03/2016			104.64060	20.82107	104.64060	20.66389			0.00	0	0.00
BAYB03	On	31/12/2016			103.89800	18.02233	103.89800	17.88714			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	17.09459	102.66503	16.96771			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	16.47264	100.33517	16.31840			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.62109	100.00000	5.58925			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	20.39533	100.00000	20.24746			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.56204	100.00000	18.42746			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.45805	100.00000	11.37498			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.45805	100.00000	11.37498			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.85333	100.00000	13.75289			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	12.00367	100.00000	11.91664			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	83.81093	100.44416	82.66385			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	31.50708	100.27701	31.27557			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.61471	100.28373	19.47058			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
BCP64U	On	24/01/2013			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018	Spot Bond			165.86185	2.73798	165.86185	2.71115			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			134.98268	8.44534	134.98268	8.38624			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			135.23863	9.65941	135.23863	9.59173			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.57289	98.54987	8.51646			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			101.43384	33.51691	101.43384	33.27081			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	59.37851	100.16538	58.94739			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	45.02927	101.00289	44.69988			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	43.33235	100.89815	44.26594			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	59.16814	102.94694	58.72791			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	54.45898	101.21182	54.05988			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	88.29149	100.25001	87.66984			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	8.13366	100.66600	8.07369			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	29.24590	100.38899	29.03080			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	27.14573	100.00000	26.89227			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	63.52887	100.00000	63.11028			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			101.42461	9.89834	101.42461	9.82566		101,424,610,000.00	0.00	1,000,000	65,500,000.00
BG22A2	On	21/07/2016	Spot Bond			101.43555	9.94602	101.43555	9.87299			0.00	0	151,000,000.00
BG22A3	On	21/07/2016	Spot Bond			101.46836	10.08906	101.46836	10.01495			0.00	0	257,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			101.57774	10.56524	101.57774	10.48757			1,929,977,060,000.00	19,000,000	19,000,000.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	11.04057	101.68711	10.95932			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.36694	101.99310	12.27569			5,201,648,100,000.00	51,000,000	51,000,000.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.64880	100.00000	3.62235			7,731,543,200,000.00	77,315,432	77,315,432.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.46683	101.25226	9.39742			16,439,062,891,679.70	162,357,491	162,357,491.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	9.79473	101.32200	9.72289			0.00	0	190,000,000.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	9.93515	101.35188	9.86225			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	9.98194	101.36184	9.90869			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	10.54279	101.48134	10.46535			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	11.28882	101.64062	11.20578			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	3.57001	100.00000	3.54413			8,200,000,000,000.00	82,000,000	82,000,000.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	3.57001	100.00000	3.54413			9,081,456,100,000.00	90,814,561	90,814,561.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.38947	100.41538	9.32040			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.99155	100.45116	9.91803			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	10.15570	100.46091	10.08095			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.74580	105.04449	11.66391			171,642,696,660.00	1,634,000	817,000.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.64798	100.49015	10.56959			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.69036	100.54199	10.61163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	2.55177	100.00000	2.53307			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	2.55177	100.00000	2.53307			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				109.02542	31.31394	109.02542	31.09259			0.00	0	6,800,000.00
BIDC24	On 27/11/2012	Spot Bond				99.33557	94.35088	99.33557	93.62962			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond				98.45450	82.06892	98.45450	81.52748			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond				95.58562	60.88222	95.58562	60.54746			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond				100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond				100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond				100.78103	12.84379	100.78103	12.75003			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	7.60531	100.00000	7.55017			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.94045	7.96372	100.94045	7.90551			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.78378	12.86585	100.78378	12.77192			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.82929	13.22958	100.82929	13.13295			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.91196	13.89035	100.91196	13.78883			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				101.25521	16.63604	101.25521	16.51408			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				101.82396	15.48654	101.82396	15.37243			0.00	0	0.00
BMWFO3On	15/06/2013	Spot Bond				100.43475	61.50204	100.43475	61.04951			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond				100.66283	59.27845	100.66283	58.84614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On	07/12/2012	Spot Bond			102.16271	94.65455	102.16271	93.93066			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	42.04580	100.41213	41.64750			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.84049	100.00000	8.77640			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	81.47990	101.68827	81.47988			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	25.15672	117.90266	24.96423			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	13.19175	125.14109	13.08593			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	12.07038	102.03851	11.98128			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.05341	101.32226	30.82562			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	13.50091	111.35530	13.40382			0.00	0	9,100,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.97836	105.54647	12.88752			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.53167	101.86680	11.44667			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.95217	106.76252	13.85520			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.78913	100.85304	17.62181			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.91984	107.65219	14.81544			0.00	0	5,900,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.44855	101.28817	0.44259			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	21.07678	101.82280	20.83684			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	9.04089	100.00000	8.83883		18,760,000,000,000.00	187,600,000	700,000,000.00	
CCT01	On	23/06/2023	Spot Bond			122.47945	14.60255	122.47945	14.48863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			118.42047	14.21623	118.42047	14.10826			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.84440	117.20315	10.76182			0.00	0	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	14.13180	100.88420	14.02741			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	17.09944	104.14474	17.01519			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	99.32700	101.65048	98.53875			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	31.37202	102.86721	31.13876			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.17854	103.30382	22.01302			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.30066	101.25944	98.45546			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	18.11390	100.80383	17.94174			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	90.26099	100.33426	89.60341			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	91.32161	100.61895	90.65301			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.68516	100.74860	33.43662			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	61.03001	100.40933	60.58106			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	61.03001	100.40933	60.58106			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.40933	61.03001	100.40933	60.58106			0.00	0	0.00
CLN116	On	31/08/2013			100.91360	64.56833	100.91360	64.09123			0.00	0	0.00
CLN117	On	20/06/2013			100.41216	61.05645	100.41216	60.60730			0.00	0	0.00
CLN118	On	20/06/2013			100.38376	60.79200	100.38376	60.34490			0.00	0	0.00
CLN120	On	20/06/2013			100.36102	60.58041	100.36102	60.13496			0.00	0	0.00
CLN123	On	23/05/2013			100.95747	65.13227	100.95747	64.65603			0.00	0	0.00
CLN126	On	20/08/2015			101.78237	23.62305	101.78237	23.44906			0.00	0	0.00
CLN127	On	01/07/2013			100.19516	59.43566	100.19516	59.00400			0.00	0	0.00
CLN130	On	20/08/2015			101.76269	23.47612	101.76269	23.30324			0.00	0	0.00
CLN132	On	20/09/2013			100.38372	60.79201	100.38372	60.34492			0.00	0	0.00
CLN133	On	20/09/2013			100.36383	60.60687	100.36383	60.16122			0.00	0	0.00
CLN134	On	20/08/2015			101.86667	24.25236	101.86667	24.07360			0.00	0	0.00
CLN135	On	22/08/2013			100.97002	65.25913	100.97002	64.78191			0.00	0	0.00
CLN136	On	22/08/2013			100.92517	65.07868	100.92517	64.60297			0.00	0	0.00
CLN138	On	31/08/2013			101.01305	65.05541	101.01305	64.57429			0.00	0	0.00
CLN140	On	20/06/2013			100.41784	61.10935	100.41784	60.65978			0.00	0	0.00
CLN141	On	20/06/2013			100.39797	60.92423	100.39797	60.47611			0.00	0	0.00
CLN143	On	20/09/2013			100.40359	60.97714	100.40359	60.52860			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145 On	20/09/2013	Spot Bond			104.39421	56.61626	104.39421	56.22349			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	73.14957	101.82300	72.73273			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	54.65716	102.79173	54.28274			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	66.80177	101.32621	66.31173			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	96.41490	100.86778	95.66334			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	43.32296	100.52565	43.00393			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.65897	101.34356	42.34257			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.65897	101.34356	42.34257			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	84.56052	99.85161	83.99243			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	24.14586	101.22270	23.96889			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.70441	100.00000	17.57464			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.50999	100.00000	17.38165			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.42338	13.76095	100.42338	13.65970			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.55526	100.00000	41.25398			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	96.29245	100.00000	95.54792			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	88.10944	100.50974	87.48770			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	88.22255	100.82702	87.59831			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	88.16048	100.54079	87.53820			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	88.16590	100.49424	87.54382			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.61742	100.00000	40.32294			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	13.18736	100.39213	13.09037			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66791	100.00000	66.66789			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66791	100.00000	66.66789			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.79460	100.60029	13.69295			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.16598	102.77141	13.07726			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.79460	100.60029	13.69295			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.70800	100.01323	10.63036			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.76984	100.90290	35.50556			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	37.34942	100.91909	37.07343			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.86959	106.57524	6.82192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			99.04734	15.01440	99.04734	14.90648			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.28800	106.47706	3.26429			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.54574	100.91984	13.45433			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	37.33135	101.01820	37.05525			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.79460	100.60029	13.69295			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.79460	100.60029	13.69295			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.73641	106.09892	3.70924			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.94286	106.04227	6.89242			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	14.02719	100.61212	13.92382			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	89.69984	100.32240	89.05114			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	90.46562	100.39517	89.80459			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	61.65401	100.47626	61.20021			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.98798	100.57686	43.66392			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.49020	99.98364	27.29093			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.56568	99.98339	27.36587			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.98626	103.62392	11.90406			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.76152	99.99988	27.56025			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.67754	99.99989	27.47688			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			99.79173	10.63846	99.79173	10.56147			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.63706	99.80002	10.56007			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.99367	103.81175	11.91130			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.99367	103.81175	11.91130			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.68024	104.34821	35.40862			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	36.30923	107.51178	36.02539			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.25177	107.00303	14.15200			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.63486	100.43472	10.55662			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.56493	100.48341	11.47980			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	61.28100	100.44030	60.83008			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	61.30230	100.44323	60.85121			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.29393	99.90043	20.14692			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.29393	99.90043	20.14692			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	35.64995	100.94701	38.73277			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	81.41329	101.15359	80.87393			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	84.70808	99.83657	84.13907			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	84.70808	99.83657	84.13907			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.23167	100.64882	13.15190			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			101.05242	8.85382	101.05242	10.38518			0.00	0	0.00
CLN238	On	15/02/2013			100.93369	97.33045	100.93369	97.98742			0.00	0	0.00
CLN239	On	20/03/2017			100.44136	10.45972	100.44136	10.39679			0.00	0	0.00
CLN240	On	24/02/2015			100.86994	22.53619	100.86994	22.37153			0.00	0	0.00
CLN241	On	24/02/2017			100.93114	10.74728	100.93114	10.66871			0.00	0	0.00
CLN242	On	24/02/2019			101.19905	11.38976	101.19905	11.31398			0.00	0	0.00
CLN243	On	24/02/2019			101.19905	11.38976	101.19905	11.31398			0.00	0	0.00
CLN244	On	25/02/2015			100.81644	22.49703	100.81644	22.33273			0.00	0	0.00
CLN245	On	25/02/2015			100.81889	22.51683	100.81889	22.35239			0.00	0	0.00
CLN246	On	24/02/2017			100.84952	15.68628	100.84952	15.57169			0.00	0	0.00
CLN247	On	24/02/2017			101.47693	15.51428	101.47693	15.40033			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	21.33818	100.47537	21.18111			0.00	0	0.00
CLN249	On	24/02/2017			101.44712	15.25422	101.44712	15.14220			0.00	0	0.00
CLN250	On	26/03/2015			100.26649	20.83458	100.26649	20.68151			0.00	0	0.00
CLN251	On	26/03/2015			100.26649	20.83458	100.26649	20.68151			0.00	0	0.00
CLN252	On	26/03/2015			100.26649	20.83458	100.26649	20.68151			0.00	0	0.00
CLN253	On	26/03/2015			100.26649	20.83458	100.26649	20.68151			0.00	0	0.00
CLN254	On	26/03/2015			100.26649	20.83458	100.26649	20.68151			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.27379	21.00406	100.27379	20.84974			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.85559	100.28582	9.78317			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.85559	100.28582	9.78317			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.85559	100.28582	9.78317			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.85559	100.28582	9.78317			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.85559	100.28582	9.78317			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.90908	100.28785	9.83627			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.29664	106.98684	10.22378			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	31.11496	100.51194	30.88587			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	31.15286	100.89505	30.92521			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	84.32665	100.15533	83.57502			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	41.52205	100.39498	41.21665			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	41.52205	100.39498	41.21665			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.14020	101.37065	9.05384			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	11.05949	100.49989	10.97807			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.66934	101.35958	14.56169			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.69459	100.58462	12.60106			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	9.20487	100.39320	9.13716			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273 On	20/06/2017	Spot Bond			100.39040	9.15023	100.39040	9.08293			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	9.20360	100.40357	9.13589			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.95992	100.91562	8.87560			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.39933	101.06552	10.30133			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	10.37555	100.99983	10.27784			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	9.18174	100.40244	9.11421			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	19.31841	100.54373	19.17613			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.87475	100.65226	8.79052			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	17.87995	100.36006	17.71065			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	17.43562	100.24531	17.27069			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	15.95005	100.37919	18.00643			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	9.42307	100.44355	11.92151			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	9.42307	100.44355	11.92151			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	9.42307	100.44355	11.92151			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	9.42307	100.44355	11.92151			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	8.98079	101.18342	8.86169			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	11.42903	100.81012	11.27792			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	2.02237	100.17296	1.99326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On	26/06/2017	Spot Bond			100.17296	2.02237	100.17296	1.99326			0.00	0	0.00
CLN292	On	26/06/2017	Spot Bond			100.17084	2.02251	100.17084	1.99339			0.00	0	0.00
CLN293	On	30/06/2017	Spot Bond			100.14936	2.00003	100.14936	1.97255			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	2.01789	100.14949	1.98850			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	2.00337	100.15029	1.97552			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.31530	100.00000	1.29128			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.92175	100.00000	1.89083			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.92442	100.00000	1.89305			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.88285	100.00000	1.84995			0.00	0	0.00
CLN300	On	20/12/2017	Spot Bond			100.00000	1.21259	100.00000	1.18401			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.54436	100.00000	20.40900			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.54436	100.00000	20.40900			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.69026	34.94295	0.68843			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	62.71459	154.47129	62.22627			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	93.18286	100.53703	92.47880			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	93.17172	100.53241	92.46778			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	116.30718	100.00000	115.56711			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	95.93534	154.29358	95.16583			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.52779	93.16058	100.52779	92.45675			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	67.09886	152.83040	66.54559			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	82.08280	101.20452	81.53875			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	82.08280	101.20452	81.53875			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.91872	156.76383	4.86597			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	71.53133	94.77223	71.15094			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	71.00948	97.02201	70.62578			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	93.17172	100.53241	92.46778			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	93.17172	100.53241	92.46778			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.05116	100.00000	14.94084			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	71.91243	101.10498	71.50461			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	7.06056	120.49629	7.00590			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	17.92694	78.86322	17.84148			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.98060	78.68249	17.89502			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.01914	11.32283	100.01914	11.24073			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.01914	11.32283	100.01914	11.24073			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.44036	12.04143	100.44036	11.95283			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.40864	10.14800	100.40864	10.07335			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.42209	100.41492	9.35277			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	58.21022	100.01997	57.66662			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.53265	100.41000	9.46252			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.97200	101.50812	8.85271			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	15.27794	109.94659	15.16740			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	69.85893	106.29178	69.45465			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.88119	106.25789	12.79152			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.85083	122.59946	14.73489			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	19.46350	112.90836	19.32121			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.78393	111.62273	10.70496			0.00	0	9,000,000.00
COJ10C On	18/01/2013	Spot Bond			100.00000	88.01780	100.00000	87.42040			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	104.12662	5.86800	104.07725			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	22.40674	100.79434	22.24314			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.42769	100.83040	10.35152			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.70290	22.30906	100.70290	22.14453			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	14.66556	101.26682	14.47094			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	94.28006	100.65651	93.55037			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	94.34851	100.45141	93.63799			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	73.13697	100.00000	72.71175			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	81.26333	100.18699	80.72316			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	74.81319	100.13300	74.37867			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	41.98997	100.21016	41.43751			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.72456	100.22082	20.45186			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	57.17431	100.19483	56.42215			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	57.36090	104.31041	56.96969			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	19.02334	133.09009	18.86493			0.00	0	14,300,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.63585	111.95336	10.55904		4,478,134,400,000.00	40,000,000	77,400,000.00	
DV23	On	27/02/2023	Spot Bond			110.94098	10.67165	110.94098	10.59515		6,656,458,800,000.00	60,000,000	200,400,000.00	
E170	On	01/08/2020	Spot Bond			142.91138	12.53657	142.91138	12.42686		28,582,276,000.00	200,000	23,000,000.00	
EDC01	On	04/04/2016	Spot Bond			101.79146	17.08521	101.79146	16.95935			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	25.02537	100.97946	24.78715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On	31/08/2015	Spot Bond			101.06163	10.46372	101.06163	10.36404			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.37299	101.11630	4.33132			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.82607	101.17092	1.80866			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.47652	126.54006	12.37367			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.77000	113.58943	1.77000	113.54535		71,331,000,000.00	40,300,000	101,800,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	12.12741	111.69838	12.03999			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.99635	112.15374	10.91551			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.45023	106.65311	9.38425			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.29503	100.93077	17.16860			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	99.63526	100.81699	98.84039			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	95.40849	100.00000	94.68570			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.67846	126.47802	24.47614			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.64657	109.43400	24.47181			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.98664	107.25989	17.84633			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.07148	101.66692	9.97608			0.00	0	70,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7	On	17/11/2012	Spot Bond			101.08827	98.51950	101.08827	97.73359			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.90786	101.14823	23.73275			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	98.80422	101.26753	98.01469			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	31.74981	101.05103	31.51746			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	98.92285	101.34215	98.13181			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	32.47303	101.17066	32.23514			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	65.54059	100.93125	65.06146			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	31.25218	100.96871	31.02364			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.47311	100.99870	17.34529			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	65.55711	100.93575	65.07785			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	17.01334	105.94219	16.89455			0.00	0	61,950,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.36029	111.43974	9.29220			0.00	0	510,502,100.00
ES23	On	25/01/2023	Spot Bond			117.73441	11.01318	117.73441	10.93038		13,186,253,920,000.00	112,000,000	290,100,000.00	
ES26	On	02/04/2026	Spot Bond			95.26383	8.86497	95.26383	8.80823			0.00	0	44,000,000.00
ES33	On	15/09/2033	Spot Bond			9.11000	86.12288	9.13000	85.89596			0.00	0	566,400,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	20.35611	100.85636	20.08688			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	92.75632	100.35540	92.07044			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	43.33120	100.00000	42.36279			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On	02/08/2023			100.00000	10.30583	100.00000	10.23111			0.00	0	0.00
FR003U	On	02/08/2023			100.00000	10.02884	100.00000	9.95613			0.00	0	0.00
FR2A3C	On	15/08/2013			101.07344	66.23965	101.07344	65.75481		141,502,816,000.00		1,400,000	700,000.00
FR2B3C	On	15/08/2013			101.11222	66.37772	101.11222	65.89171			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	66.81946	101.23627	66.32968			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	67.06786	101.30601	66.57595			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	28.64624	105.15565	28.44633			0.00	0	17,000,000.00
FRB05	On	21/12/2018			103.15112	11.81240	103.15112	11.73214			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	80.97935	101.02281	100.59598			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	93.45015	100.55742	92.74393			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	10.34650	100.49836	10.27032			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	8.12624	100.49830	8.06641			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	9.20447	101.51768	9.13684			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	15.34791	111.84945	15.23655			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.36051	100.44644	9.29163		60,267,864,000.00		600,000	0.00
FRBI01	On	30/06/2014			100.00000	46.78636	100.00000	46.46683			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	55.82294	211.83970	55.30172			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	62.38607	105.16707	61.95775			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.24039	121.95151	3.21456			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	4.15485	266.05149	4.09763			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.99167	145.44748	1.97381			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.18686	186.40405	3.15263			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	19.08675	118.97136	18.93965			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.64695	100.00000	23.48856			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.64695	100.00000	23.48856			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.46040	51.72712	3.44860			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.40780	32.59207	3.39991			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.68272	31.38364	3.67449			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	38.35866	103.71290	38.09686			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	82.46169	101.43171	81.91293			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	15.02799	101.42118	14.91765			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	45.37738	100.70350	45.10372			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	42.05433	100.43778	41.80131			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.66584	101.37968	14.55820			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.66584	101.37968	14.55820			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.82259	100.95684	10.74259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			101.35502	14.45070	101.35502	14.34467			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	11.00493	100.49706	10.92393			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	64.37257	100.81157	63.90249			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	14.25718	100.62812	14.15209			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.58593	100.42343	9.51540			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.48120	100.46990	10.40406			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	31.67148	100.53541	31.43823			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	8.97139	98.00000	9.70521			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.19724	100.00000	9.09300			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	14.09584	100.61842	13.99195			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.46087	100.45750	10.38388			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.53313	100.56313	12.44082			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.45906	100.61014	13.35987			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.99139	100.43349	9.91787			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.27775	100.51033	11.19472			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.75417	100.67570	14.64538			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	9.52030	100.44913	12.05087			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.32610	100.00000	8.08001			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126 On	20/09/2017	Spot Bond			100.53319	10.98714	100.53319	14.00308			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	12.83938	100.63883	16.46925			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	10.07426	100.48091	12.78806			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	10.65705	100.51430	13.56371			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	12.26759	100.60627	15.70783			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	11.48206	100.56147	14.66193			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	12.74250	100.63331	16.34022			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	13.43988	100.67296	17.26904			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	12.23851	100.60461	15.66910			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	12.38834	100.58527	15.86713			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	10.80269	100.52263	13.75756			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	11.11744	100.51264	14.17516			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	12.99439	100.64764	16.67568			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	12.84907	100.63938	16.48215			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	12.45177	100.61676	15.95307			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	13.01376	100.64874	16.70149			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	11.23949	100.54761	14.33899			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	10.11313	100.48314	12.83978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On	20/09/2017			100.40273	8.71306	100.40273	10.97686			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	13.56574	100.68010	17.43669			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	30.12588	100.48314	32.66284			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	18.60161	100.54650	21.62468			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.46285	101.08864	3.41378			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.92344	100.52041	9.82935			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.75691	100.44745	1.74026			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.74141	98.00000	1.70487			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.34595	100.00000	1.32341			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.34595	100.00000	1.32341			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.26609	100.00000	1.23981			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.94436	103.88434	38.67819			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.45021	101.69803	27.24819			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.60675	100.46014	17.47717			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.38640	100.45737	14.28052			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	55.97866	101.67764	55.56675			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.34281	6.90500	101.28555			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.20571	98.80765	10.13170			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			113.68077	75.35642	113.68077	74.82955			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	57.70613	100.00003	57.28777			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	29.20697	100.38660	28.99216			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.60331	101.46163	8.54012			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.79230	109.33538	6.74417			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.53181	100.46640	12.43958			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.62773	100.47150	12.53479			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.20290	109.51236	5.16599			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.60645	111.32550	24.45559			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.77275	109.33538	4.73894			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.80055	114.09057	5.75803			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.26058	114.42023	8.20895			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	90.72499	100.45580	90.06333			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.58870	101.66489	9.51814			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.61566	100.00000	17.48655			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	17.08222	100.79789	16.95612			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.35368	100.69405	15.24045			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.40752	4.73000	107.34038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.56499	91.14341	100.56499	90.47805			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.56854	100.70697	15.45372			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.98556	100.40068	9.91211			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.17569	100.46304	11.09344			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	25.22214	100.61808	25.03626			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.77510	100.54671	12.68101			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.36464	100.52525	12.27359			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	90.30869	100.34678	89.65068			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	90.29785	100.34394	89.63994			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	92.02383	100.32862	91.47335			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	92.02468	100.34043	91.47413			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	92.03190	100.34112	91.48130			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	90.28138	100.34682	89.62198			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.58166	100.44788	10.51799			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.13616	100.64235	13.05697			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.57105	100.44732	10.50745			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.99012	98.04956	23.84892			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.62317	100.67532	13.54102			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			101.43156	15.11849	101.43156	15.00749			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	53.99684	101.08680	53.60157			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	55.87091	102.04635	55.45846			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	54.05270	101.11165	53.65693			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	55.10701	104.68033	54.69086			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	55.52777	96.98334	55.13607			77,586,672,000.00	800,000	300,000.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	54.23309	101.19191	53.83573			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	54.68367	101.39248	54.28229			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	55.23641	101.63872	54.83009			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	55.58300	101.79324	55.17358			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	14.48296	137.45936	14.35444			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	63.29879	101.30769	62.82944			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	26.48338	104.00517	26.28454			0.00	0	200,000.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	20.51865	100.18638	20.32676			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.73149	103.41346	11.64385			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.50314	100.62484	9.41392			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.77720	101.45882	8.71274			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.58534	100.00000	11.51952			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			254.50193	4.25439	254.50193	4.19753			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	4.15677	265.81898	4.09956			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.29828	249.70910	4.24157			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	3.00857	117.34620	2.98601			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.91617	101.41744	6.86540			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.26133	117.54524	3.23607			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.56516	101.77641	10.48734			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.88880	100.01476	10.80985			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	54.91944	101.49749	54.51596			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.80717	101.25022	6.75719			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	41.39620	100.29734	41.09198			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.82640	90.41057	2.80860			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	87.95229	100.18030	87.32607			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	89.90180	100.00000	89.25034			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	63.42851	100.68430	62.83278			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.74775	100.00000	0.98665			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	12.12874	101.11871	12.01315			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	61.45655	100.52362	60.87383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.43945	60.70430	100.43945	60.12913			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	6.51071	101.12618	8.62242			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.32615	101.07593	15.18014			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.73654	100.44759	7.66324			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.68291	100.44015	28.41114			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	13.76575	100.76967	17.70381			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.65621	101.24351	25.31581			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	67.30094	101.17008	69.05264			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.68787	100.00000	2.62780			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	38.70079	100.00000	37.83586			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	101.24671	2.25000	101.18507			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	29.02960	105.55013	28.82641			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.55994	106.51279	21.40791			0.00	0	800,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.24090	104.36488	12.15600			0.00	0	57,000,000.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.57456	105.51532	10.50057			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.41558	113.83008	10.33851			0.00	0	1,000,000.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.20617	108.96559	11.14970			0.00	0	4,700,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.31349	117.28648	13.21316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			102.81960	10.96630	102.81960	10.89238			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.43609	79.83345	10.37847			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.62890	100.94835	14.52078			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	21.03158	100.00000	20.56154			0.00	0	1,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.88876	100.01778	20.69370			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.76102	104.81266	11.67961			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	79.70563	100.00000	79.20955			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	85.87639	100.00000	85.30767			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	80.51444	100.00000	80.01435			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	94.03665	100.63710	93.31085			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	97.90328	100.81750	97.12635			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	97.34635	99.49839	96.57751			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	89.55232	99.03016	88.90429			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
GRB89	On	25/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
GRD177	On	01/11/2012			99.80110	66.71093	99.80110	66.71090			0.00	0	0.00
GRD178	On	05/11/2012			99.64339	66.74601	99.64339	99.18767			0.00	0	0.00
GRD179	On	11/01/2013			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
GRD182	On	04/02/2013			100.00000	80.04386	100.00000	99.99959			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	7.12787	100.01501	7.07619			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	9.02657	100.01973	8.96111			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	97.96701	100.00000	97.19562			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	97.96242	100.85290	97.18476			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	98.02156	100.88829	97.24317			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	98.23445	101.01560	97.45343			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	21.92621	100.57078	21.76468			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	10.08878	101.42786	11.57716			0.00	0	0.00
GRT03	On	15/10/2015			99.93193	15.33144	99.93193	15.22035			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	11.10135	100.43806	11.01966			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	18.93435	102.01673	18.79461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.44031	100.31458	11.35623			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.86607	99.88260	15.65787			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	10.31200	100.51108	10.17450			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond				105.54321	54.50819	105.54321	54.09356			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond				105.54321	54.50819	105.54321	54.09356			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond				100.00000	61.34773	100.00000	61.00017			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond				100.00000	67.82702	100.00000	67.44171			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond				101.63173	56.16837	101.63173	55.75522		81,305,384,000.00	0.00	800,000	400,000.00
HMS1B8On	19/07/2015	Spot Bond				101.67762	14.95878	101.67762	14.84871		162,684,192,000.00	0.00	1,600,000	400,000.00
HMS1B9On	19/07/2015	Spot Bond				105.13866	16.02732	105.13866	15.90581			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond				105.76786	54.56123	105.76786	54.14540			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond				101.68917	56.27713	101.68917	55.86297			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				101.75803	15.26904	101.75803	15.15661			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				117.06290	13.88578	117.06290	13.77004			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				106.05795	54.62966	106.05795	54.21230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond				101.79257	56.47278	101.79257	56.05681			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				101.86140	15.66742	101.86140	15.55195			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				117.06290	14.26493	117.06290	14.14602			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	54.87188	107.08651	54.44905			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	56.73345	101.93042	56.31506			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	16.15353	101.98773	16.03434			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	55.16779	108.34719	54.73826			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	55.60352	110.21153	55.16402			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.78346	115.88630	10.70339			0.00	0	35,300,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	4.10338	272.42396	4.04597			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.10906	271.70682	4.05167			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.28454	101.83148	11.20907			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.26728	102.02133	11.19181			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.36343	1.15000	111.32606			0.00	0	378,600,000.00
I2038	On 31/01/2038	Spot Bond				1.92000	108.29615	1.92000	108.25307			0.00	0	69,000,000.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.51221	2.06000	113.46457			0.00	0	763,000,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.58139	95.45000	20.46834			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	91.83179	100.50759	91.15181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.56563	93.17230	100.56563	92.47167			0.00	0	500,000.00
IBL11	On	12/03/2015	Spot Bond			109.26558	22.44920	109.26558	22.28760			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.86049	92.20329	100.86049	91.51330			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	21.59254	102.46253	21.43081			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	16.03829	100.92206	15.91976			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	59.62431	100.23329	59.18638			20,046,658,000.00	200,000	100,000.00
IBL18	On	10/12/2013	Spot Bond			100.52781	42.13217	100.52781	41.82191			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	41.69190	100.74849	41.38428			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.98813	103.45013	38.71966			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.93140	108.14435	14.82481			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.94158	111.48026	10.86153			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.98276	102.47730	35.73823			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	38.34972	99.82217	38.07212			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	31.01212	100.88835	30.78549			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.81881	106.87614	24.64019			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	13.05476	105.97204	12.96456			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	25.52631	101.15611	21.43394			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	9.61738	101.23137	8.90740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			119.59470	4.52144	119.59470	4.48702			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.92709	121.25275	2.90456			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.80077	100.15533	20.60629			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.70371	100.16252	9.61298			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.89982	105.78604	9.83078			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.77060	100.66354	15.62089			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	8.33028	100.43811	8.25135			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	73.51580	100.00000	73.03140			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.21382	99.89211	18.09260			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.21382	99.89211	18.09260			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.12144	100.97091	9.06086			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.93756	5.00000	102.85481			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.63746	101.37699	15.48971			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.69370	101.30327	14.55497			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.48003	112.11249	16.35957			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.53347	100.20174	21.37536			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.53347	100.20174	21.37536			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	10.10092	101.14829	10.00567			0.00	0	36,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.28588	100.00000	8.22515			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	52.83698	101.89135	52.13230			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	69.51777	101.88356	68.57022			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	72.57350	101.64472	71.57517			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	23.01362	101.44581	22.85766			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	64.11208	100.58397	63.19680			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	71.36015	104.33728	70.87337			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	13.85543	101.67347	13.75348			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	52.61973	100.00000	52.27018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			99.54183	99.72802	99.54183	98.92090			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	97.86694	99.44217	97.09031			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	96.07756	99.34271	95.32971			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	94.35659	99.22914	93.63601			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	92.69908	99.12821	92.00420			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	91.10198	99.02750	90.43143			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	85.25626	98.62666	84.67109			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	83.91689	98.52695	83.35047			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	82.62154	98.42745	82.07296			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On	02/04/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.21551	100,000.00000	0.21176			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.21915			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.37577			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.24225			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On	08/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.68304	100.00000	48.35964			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	48.03839	100.00000	47.71927			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	47.29707	100.00000	46.98287			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.25784			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	44.44444	100.00000	43.30895			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	42.16876	100.00000	41.22949			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	40.49516	100.00000	39.69565			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	39.21357	100.00000	38.51835			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	38.20118	100.00000	37.58660			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On	10/12/2013	Spot Bond			100.00000	37.38149	100.00000	36.83106			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	36.70441	100.00000	36.20617			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	69.30250	101.10218	68.54092			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	99.45421	100.97718	97.85200			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	65.94928	101.06512	65.46660			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.50828	100.29400	14.40282			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.54256	103.81357	17.41106			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.89456	101.94170	16.76995			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.40345	100.00000	99.62712			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	93.15458	100.51669	92.45262			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.90542	100.34045	8.83994			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	80.47109	100.00000	79.97128			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.65186	100.81708	24.46986			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.63025	100.33341	10.55211			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	91.50338	100.35507	90.83007			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	83.70611	100.00000	82.58504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	100.38942	6.50000	100.35396			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	84.03699	100.13131	83.29030			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	81.72066	99.98478	81.01422			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	94.03041	100.42362	93.31888		602,541,720,000.00	6,000,000	3,000,000.00	
ING160	On	10/12/2012	Spot Bond			100.41625	92.88148	100.41625	92.18745			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.90607	100.44355	10.80272			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	88.58974	100.14548	87.96509			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.61089	100.16956	29.33402			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	84.98352	100.49744	83.80373			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	57.67851	100.49744	56.90954			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	80.83851	100.32608	79.77208			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	80.48165	100.31481	79.42466			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	94.06430	100.14110	93.34163			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	83.43327	100.14461	81.66852			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	56.72608	100.14677	55.54739			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	60.62715	100.14677	59.36739			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	83.43324	100.14488	81.66848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On	28/02/2015	Spot Bond			100.00000	16.81921	100.00000	16.47015			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	11.21281	100.00000	10.98010			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	81.01088	101.19828	81.01087			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	81.90666	101.21767	81.36491			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	54.41183	101.23672	54.01300			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	54.41183	101.23672	54.01300			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	57.26877	99.91080	56.85390			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	48.02933	100.00000	47.67731			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	23.05203	100.24109	22.88454			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.90315	102.25661	22.73376			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.80602	100.77468	43.48273			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.39189	99.93260	20.20160			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.78327	99.93094	12.66397			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.61765	99.92988	9.52790			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	11.04469	104.73009	10.96829			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.71139	104.25515	37.45006			0.00	0	7,700,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.26884	100.91681	16.14863		121,100,172,000.00	1,200,000	300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			108.21861	11.21453	108.21861	11.13443			0.00	0	14,600,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	24.18803	101.03261	24.01105			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.44749	100.34728	17.31921			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.31067	109.98505	22.15096			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	10.07733	100.44886	10.00318			0.00	0	15,000,000.00
IV016	On	06/12/2021	Spot Bond			100.75653	9.03244	100.75653	8.96580			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.15617	110.94012	3.13354			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.38213	124.10625	2.36268			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	63.66863	100.58379	62.78043			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.44261	100.18782	8.36365			0.00	0	3,000,000.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.48837	99.99997	8.37688			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.99039	101.62507	7.88405			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.42407	100.60774	0.41841			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00691	100.28878	0.00682		2,005,775,600,000.00	0.00	20,000,000	10,000,000.00
IV02E	On	17/10/2013	Spot Bond			100.00000	46.16783	100.00000	45.07743			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.26986	100.00000	2.22481			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.16304	100.00000	2.11666			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	74.82665	102.06373	74.38356			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.17994	88.17645	100.17994	87.55598			430,773,742,000.00	4,300,000	1,700,000.00
IV08	On	30/04/2018	Spot Bond			117.77551	12.36131	117.77551	12.26681			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	9.57361	101.74618	9.50312			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.35685	124.10625	2.33760			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	97.34855	99.41373	96.58032			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	95.57890	99.31432	94.83898			3,773,944,160,000.00	38,000,000	13,000,000.00
IVA248	On	29/11/2012	Spot Bond			99.20028	93.87665	99.20028	93.16356			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	92.23674	99.09942	91.54895			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	90.65631	98.99876	89.99247			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On	10/01/2013	Spot Bond			98.62399	84.86560	98.62399	84.28577			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	83.54240	98.49850	82.98116			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	82.25922	98.39906	81.71558			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On	13/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.44644			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.52938			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On	19/09/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.57500	100.00000	48.25232			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.82540	100.00000	47.50770			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	43.71496	100.00000	42.64312			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	41.64061	100.00000	40.74587			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	40.09552	100.00000	39.32879			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	38.90084	100.00000	38.23069			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	37.94989	100.00000	37.35509			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	37.17521	100.00000	36.64076			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	36.53208	100.00000	36.04701			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	58.80689	100.11329	58.38010			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.78722	101.15218	8.72286			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	37.39586	101.33204	37.12152			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	15.15480	101.39683	14.95349			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF001	On	10/01/2013	Spot Bond			100.01454	86.96080	100.01454	86.35961			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	48.07631	101.10215	47.43917			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	98.92588	100.97704	97.35729			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	9.24757	100.00000	9.04089			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	83.04264	100.00000	82.49869			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	82.90514	100.00000	82.36209			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	84.87136	103.25721	84.29854			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	80.26614	102.85510	79.75691			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.78360	100.85336	2.75161			0.00	0	0.00
KSB008	On	01/11/2017	Spot Bond			100.00000	2.27732	100.00000	2.22642		19,900,000,000,000.00	199,000,000	600,000,000.00	
KSP003	On	01/02/2013	Spot Bond			100.00000	83.52618	100.00000	82.97666			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	73.80557	100.00000	73.37563			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	9.35826	146.46402	9.27342			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	55.34220	101.88203	54.93424			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.89563	100.15505	20.74227			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	17.63161	100.36228	17.43296			0.00	0	8,200,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.83089	98.87452	1.81026			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	81.47321	100.00000	80.93126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008On	09/02/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
MAQ015On	23/08/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			98.55765	84.68017	98.55765	84.10325			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	99.18778	99.62912	98.38865			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	47.86769	101.08680	47.23340			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	93.87032	99.30957	93.15655			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	91.09271	99.14082	90.42153			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	84.66130	98.70105	84.08380			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	74.75372	97.83334	74.30706			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	49.88595	100.00000	48.77104			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
MBC18 On	21/02/2013	Spot Bond			100.00000	99.99959	100.00000	99.99918			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	85.24590	99.92980	84.66764			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	39.33370	99.92873	39.04872			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	63.99011	100.85528	63.52263			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	30.30265	100.87824	30.08123			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.73238	100.00907	27.53129			0.00	0	300,000.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.92840	99.91959	19.74245			0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029 On	01/10/2015	Spot Bond			100.16737	11.44329	100.16737	11.18996			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	2.00882	100.17350	1.98268			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	82.42343	100.00000	81.87879			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	82.30756	101.40172	81.75634			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	37.67049	101.42165	37.39392			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	96.88558	100.00000	96.13258			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.19135	100.00000	37.91446			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	98.45815	100.00000	97.68694			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	45.35621	100.00000	45.02737			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.58470	100.00000	39.29771			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	24.11747	100.00000	23.94071			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.14887	100.00000	23.68638			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.12389	100.00000	6.07901			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.95090	100.00000	14.84132			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.26781	106.46019	9.20284			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	91.89426	100.46941	91.21238		1,004,694,100,000.00	10,000,000	5,000,000.00	
MCB3M On	13/12/2014	Spot Bond			100.55268	22.14448	100.55268	21.98138			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.57343	100.10089	26.39628			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.61617	100.10166	26.43872			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.98507	100.10553	10.91183			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.99197	102.05054	9.92503			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.86293	102.14122	9.79680			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	13.00058	100.13874	12.91388			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.57285	102.46074	12.48834			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.90988	102.63527	12.82299			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.48813	109.14290	26.29971			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.50914	100.35527	12.41715			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.44595	100.36949	7.39120			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.84907	108.22148	10.76376			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	17.28739	105.26282	17.16666			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.94593	100.76354	16.78492			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.79737	106.38091	13.70124			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	63.67512	100.73012	63.20537			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.40664	106.29569	13.31329			0.00	0	8,000,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	33.04458	109.35704	32.81041			0.00	0	4,600,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	20.16335	108.68196	20.02118			0.00	0	9,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017	Spot Bond			112.43670	13.29567	112.43670	13.19932			0.00	0	4,100,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	48.00309	105.38322	47.66935			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	92.22820	99.21764	91.53972			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	83.71210	98.63643	83.14780			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	73.45246	97.71856	73.02167			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.68626	100.00000	7.02794			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.12112	100.00000	0.12024			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	5.95498	100.00000	7.36149			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.02828	100.00000	7.45246			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	5.53292	100.89771	6.85079			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	5.59044	100.90718	6.92245			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	5.68628	100.92303	7.04185			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	5.73418	100.93092	7.10154			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	5.79166	100.94038	7.17316			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	5.93531	100.96406	7.35217			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	6.03104	100.97993	7.47145			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	6.13631	100.99728	7.60264			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	6.23198	101.01305	7.72187			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020	Spot Bond			101.02081	6.27981	101.02081	7.78148			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	6.85306	101.11573	8.49613			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	7.52051	101.22620	9.32851			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.12112	100.00000	0.12024			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.12112	100.00000	0.12024			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	37.62995	101.70052	37.35300			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	25.88674	101.25975	25.69695			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	22.25791	100.87403	22.09527			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	10.01429	101.31348	9.94084			0.00	0	300,000.00
NBK14B	On	27/08/2015	Spot Bond			100.75760	19.30782	100.75760	19.05266			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.79541	10.79914	100.79541	10.65637			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			110.77590	18.06030	110.77590	17.92884			0.00	0	13,900,000.00
NBK2B	On	15/09/2015	Spot Bond			101.00801	17.01629	101.00801	16.89044		121,209,612,000.00	0.00	1,200,000	300,000.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	11.25337	118.84122	11.16672			0.00	0	6,700,000.00
NBK4	On	28/10/2024	Spot Bond			30.23292	4.22537	30.23292	4.21621			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	84.14126	102.03598	83.56581		1,101,988,584,000.00	0.00	10,800,000	2,000,000.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	19.48991	111.25692	19.34833			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.66113	101.70058	19.51642		81,360,464,000.00	0.00	800,000	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
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.53659	101.79234	7.48107			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	38.03737	103.06649	37.77624			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	40.79204	100.27352	40.49234			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.58935	107.67718	14.48557			0.00	0	9,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.69372	100.28219	12.60044			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	80.49528	117.77042	79.94971			0.00	0	1,700,000.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	83.01900	101.18874	82.45769			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	93.49468	100.66622	92.78744			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.50014	100.00000	28.33824			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.99864	100.00000	35.79413			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	27.17869	100.00000	27.02429			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.77127	100.00000	25.62487			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	23.01165	100.88001	22.84351			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	92.24431	100.53804	91.55602			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	89.36228	100.29682	88.71771			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	89.13334	100.27583	88.49210			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	89.13334	100.27583	88.49210			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	89.13334	100.27583	88.49210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54 On	31/03/2015	Spot Bond			100.26098	21.52551	100.26098	21.36910			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.99457	100.01676	20.84233			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.61761	99.92572	20.46822			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.31337	100.72872	17.18564			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.80153	78.84167	16.72166			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.50310	100.68736	13.40352			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.74270	100.00000	11.67617			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.89070	101.44317	11.80339			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.48684	101.58167	12.39503			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.83754	101.36186	11.75068			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.25738	99.92294	11.17582			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	83.21758	100.00000	82.66768			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.75172	74.70107	13.68881			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	63.57767	100.71896	63.11378			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	41.47109	100.42509	41.22161			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	41.40015	100.41859	41.15111			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.71021	100.13494	16.49049			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	8.82282	101.09351	11.98808			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On	20/09/2017			Spot Bond	100.28784	2.08483	100.28784	2.05548		0.00	0	0.00
NCLN76	On	20/09/2015			Spot Bond	100.21716	10.52764	100.21716	10.37420		0.00	0	0.00
NCLN77	On	09/10/2017			Spot Bond	100.00000	2.70820	100.00000	2.64767		0.00	0	0.00
NED11	On	17/09/2015			Spot Bond	108.64353	18.42902	108.64353	18.29697		0.00	0	0.00
NED12A	On	14/12/2012			Spot Bond	100.43443	91.61249	100.43443	90.93458		0.00	0	0.00
NED12B	On	14/12/2012			Spot Bond	103.93706	94.67569	103.93706	93.95330		0.00	0	0.00
NED6	On	20/09/2013			Spot Bond	103.85854	54.15353	103.85854	53.77942		0.00	0	0.00
NED8	On	08/02/2014			Spot Bond	105.20960	41.97929	105.20960	41.69098		0.00	0	5,600,000.00
NED9	On	06/07/2017			Spot Bond	100.00389	7.42707	100.00389	7.37323		0.00	0	0.00
NEDH1A	On	20/11/2018			Spot Bond	122.15519	19.36538	122.15519	19.21545		0.00	0	0.00
NEDH1B	On	20/11/2018			Spot Bond	109.62449	11.23804	109.62449	11.14963		109,843,738,980.00	1,002,000	5,501,000.00
NET41	On	16/02/2013			Spot Bond	100.00000	77.99145	100.00000	77.49469		0.00	0	0.00
NHM001	On	04/09/2015			Spot Bond	100.87482	11.39464	100.87482	11.24227		0.00	0	0.00
NILB10	On	08/12/2016			Spot Bond	154.74879	5.98458	154.74879	5.92718		0.00	0	0.00
NMP20N	On	24/07/2020			Spot Bond	110.78287	10.92936	110.78287	10.85110		0.00	0	0.00
NQ1A10	On	22/05/2020			Spot Bond	112.47442	11.40567	112.47442	11.31388		0.00	0	0.00
NQ1A11	On	22/05/2016			Spot Bond	100.87478	11.39070	100.87478	11.30747		433,358,054,880.00	4,296,000	2,148,000.00
NQ1A12	On	22/05/2014			Spot Bond	100.84223	30.64076	100.84223	30.41694		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.77827	64.48791	100.77827	64.01713			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.82862	16.65173	100.82862	16.49514			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			114.30671	11.46573	114.30671	11.37213			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.94629	100.88848	30.72015			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	64.68486	100.82727	64.21244			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.83143	100.85447	16.67311		90,769,023,000.00	900,000	450,000.00	
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.84942	112.37668	11.75414			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	31.30559	100.94287	31.07671			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	64.94742	100.89257	64.47280			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	17.16228	100.90208	17.00079		40,360,832,000.00	400,000	200,000.00	
NQF1A7 On	22/11/2012	Spot Bond			100.00000	97.15617	100.00000	96.39911			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	64.98570	100.90209	64.51076			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	97.29950	100.00000	96.54131			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	65.21262	100.92679	64.73591			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	97.37115	100.00000	96.61242			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	65.47781	101.02443	64.99876			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	65.83310	101.11272	65.35107			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.99291	101.14634	9.91971			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.95515	101.06357	12.86033			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	49.30859	133.37761	48.88093			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	33.96386	112.65666	33.71327			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.92505	127.61916	14.80477			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	9.28202	133.90446	9.20350			0.00	0	3,829,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.28920	166.40319	6.22560			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	14.34832	132.37089	14.22934			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	84.59761	99.96864	84.02744			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	38.91166	99.87889	38.62985			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	38.78397	99.88231	38.50308			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.81556	101.83987	11.72850			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	18.85953	101.27473	18.72126			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	49.36404	101.19990	48.70931			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	15.05722	101.37662	14.85723			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.68352	100.00000	14.57707			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.73127	100.00000	14.62447			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.75992	100.00000	14.65291			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1On	18/10/2015	Spot Bond			100.00000	15.44744	100.00000	15.33545			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	16.21136	100.00000	16.09382			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.98581	100.00000	20.83367			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			110.62267	14.93552	110.62267	14.82752			0.00	0	103,700,000.00
OTCA05On	31/10/2012	Spot Bond			101.46154	81.23756	101.46154	81.23755			0.00	0	0.00
OTCA06On	31/10/2012	Spot Bond			101.50084	81.27108	101.50084	81.27106			0.00	0	0.00
OTCA07On	31/10/2012	Spot Bond			101.43206	81.21243	101.43206	81.21241			0.00	0	0.00
OTCA08On	31/10/2012	Spot Bond			101.45171	81.22918	101.45171	81.22917			0.00	0	0.00
OTCA10On	31/10/2012	Spot Bond			108.95552	80.57485	108.95552	80.57484			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	81.92583	100.00000	81.92581			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	3.98878	100.00000	3.93639			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	82.25583	100.00000	82.25581			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	12.07379	109.71000	12.00052			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	22.42390	100.00000	22.26131			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.43171	100.00000	6.38457			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	60.31337	100.48296	59.74169			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	82.07994	98.38076	81.53877			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On	21/08/2013	Spot Bond			100.00000	56.44124	100.00000	56.06630			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.73845	98.30157	100.73845	97.52820			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	29.27121	100.42050	29.05587			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	94.28595	103.78737	93.56928			0.00	0	800,000.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	91.35687	100.37625	90.68287			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	60.99519	100.37300	60.54665			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	61.15526	100.39251	60.70546			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	61.36332	100.41791	60.91189			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	91.40074	100.38925	90.72634			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	29.41945	100.43155	29.20299			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	94.47714	103.92808	93.75815			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	61.42202	100.42500	60.97013			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	61.70391	100.42441	61.24995			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	91.47752	100.41200	90.80240			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.75071	100.45623	29.53177			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	61.90209	100.48342	61.44643			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	91.67492	100.47042	90.99801			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	30.11677	100.48350	29.89507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On	15/06/2013	Spot Bond			100.53526	62.32873	100.53526	61.86971			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	44.90042	101.01119	44.57196			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	37.18920	115.36704	36.71410			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	25.01287	90.32933	24.85884			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.16428	36.97373	1.16104			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	122.88777	5.48000	122.78845		50,433,231,576,200.00	228,404,680	22,544,150,000.00	
R158	On	15/09/2015	Spot Bond			122.26482	27.24657	122.26482	26.88428			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	13.06333	85.50505	12.98649			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.59496	128.79704	22.28370			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.19421	81.26980	7.15366			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	60.05343	106.08559	59.63821			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.72000	127.56985	7.73500	127.34227		47,448,561,324,000.00	146,186,700	11,064,952,072.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.09353	34.66514	1.09067			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04447	32.55096	1.04189			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.46951	115.28573	213.41259	114.19142			0.00	0	1,431,654,080.00
R197	On	07/12/2023	Spot Bond			1.18000	280.15634	1.18000	280.06153		3,823,200,000.00	3,240,000	123,663,638.00	
R201	On	21/12/2014	Spot Bond			5.04000	110.65568	5.05000	110.58959		6,402,765,600,000.00	270,390,000	1,625,070,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			1.86000	208.20409	1.86000	208.12210			179,320,740,000.00	96,409,000	1,202,646,000.00
R2023	On	28/02/2023	Spot Bond			7.19000	105.42792	7.19000	105.36622			15,424,419,400,000.00	145,260,000	2,732,820,000.00
R203	On	15/09/2017	Spot Bond			5.83000	111.26363	5.85000	111.12189			15,156,927,280,000.00	599,816,000	6,608,990,000.00
R204	On	21/12/2018	Spot Bond			6.12000	112.46799	6.14000	112.30568			20,430,594,288,000.00	338,332,400	6,261,864,303.00
R2048	On	28/02/2048	Spot Bond			99.20808	10.21533	99.20808	10.14735			108,099,108,129,600.00	089,620,000	1,461,552,000.00
R205	On	31/03/2014	Spot Bond			100.00000	39.82968	100.00000	39.54091			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.07500	105.06490	5.09000	105.00433			4,884,829,600,000.00	962,528,000	1,242,858,000.00
R207	On	15/01/2020	Spot Bond			6.46500	106.67169	6.48000	106.52879			16,528,157,814,000.00	556,559,600	5,238,151,803.00
R208	On	31/03/2021	Spot Bond			6.68000	101.10335	6.69000	100.98490			39,390,098,284,000.00	896,721,300	8,541,385,316.00
R209	On	31/03/2036	Spot Bond			8.50500	77.86963	8.52500	77.65129			64,372,889,854,035.00	568,828,907	8,630,133,381.00
R210	On	31/03/2028	Spot Bond			1.57000	158.68020	1.57000	158.62134			372,090,000,000.00	237,000,000	277,600,000.00
R211	On	31/01/2017	Spot Bond			0.22000	123.74662	0.22000	123.71445			2,200,000,000.00	10,000,000	1,178,000,000.00
R212	On	31/01/2022	Spot Bond			1.08000	129.18830	1.08000	129.14570			283,375,566,720.00	262,384,784	1,379,480,374.00
R213	On	28/02/2031	Spot Bond			8.29500	89.17073	8.32000	88.89855			19,199,524,050,000.00	314,590,000	3,820,090,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.42547	77.73332	9.37432			110,571,761,034,000.00	422,450,000	5,896,142,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	74.10549	98.10852	73.66530			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	51.06028	95.74929	50.73028			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	35.28469	93.40448	35.06127			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			91.01110	24.79568	91.01110	24.64202			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	18.04825	87.49080	17.94003			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	13.06333	85.50505	12.98649			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.60119	83.47163	9.54584			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.19421	81.26980	7.15366			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	88.87180	99.35642	88.23146			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	61.05025	96.68315	60.65685			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.92116	94.26296	41.65662			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	29.23965	91.92899	29.05893			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.67437	89.76971	20.54909			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.16688	86.42385	15.07784			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	11.05701	84.45562	10.99334			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.21281	82.31050	8.16654			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.23132	79.97373	6.19706			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.15614	75.56089	5.12912			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.09443	73.15412	4.07356			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.42840	69.91580	3.41159			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.79309	67.83418	2.77975			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			65.82731	2.30427	65.82731	2.29355			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.92854	63.84766	1.91980			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.81907	60.09257	1.81126			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.57223	58.22853	1.56566			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.47031	55.42223	1.46443			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.30112	53.71567	1.29606			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.16194	52.07678	1.15754			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04659	50.50256	1.04274			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94625	49.04085	0.94286			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.86155	47.63992	0.85854			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32858	40.84619	1.32454			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.26428	39.49703	1.26055			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.21002	38.20719	1.20656			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.16428	36.97373	1.16104			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12579	35.79392	1.12275			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.09353	34.66514	1.09067			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06666	33.58493	1.06394			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04447	32.55096	1.04189			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			Spot Bond	100.64880	44.27678	100.64880	43.95038		0.00	0	0.00
RCSB02	On	15/07/2013			Spot Bond	99.92574	57.54691	99.92574	57.12997		0.00	0	0.00
RCSB03	On	15/07/2016			Spot Bond	99.90770	12.62801	99.90770	12.53653		0.00	0	0.00
RCSB04	On	25/05/2015			Spot Bond	100.96576	18.19674	100.96576	18.02542		0.00	0	0.00
RCSB2U	On	24/07/2017			Spot Bond	100.00000	1.82834	100.00000	1.80432		0.00	0	0.00
RCSC08	On	08/03/2013			Spot Bond	100.56581	92.91570	100.56581	92.21701		0.00	0	0.00
RCSC09	On	06/06/2013			Spot Bond	100.63344	59.99431	100.63344	59.42491		0.00	0	0.00
RCSC10	On	06/06/2013			Spot Bond	100.61948	61.70370	100.61948	61.11815		0.00	0	0.00
RCSC11	On	06/09/2013			Spot Bond	100.62865	57.90323	100.62865	57.13045		0.00	0	0.00
RDFB01	On	30/03/2015			Spot Bond	100.22952	20.70567	100.22952	20.55360		0.00	0	0.00
RDFC04	On	06/09/2013			Spot Bond	100.00000	74.04091	100.00000	73.74941		0.00	0	0.00
RDFC05	On	06/12/2012			Spot Bond	100.48281	92.13689	100.48281	91.44108		0.00	0	0.00
RES06	On	18/10/2014			Spot Bond	101.67229	26.83110	101.67229	26.63368		0.00	0	0.00
RES07	On	14/02/2013			Spot Bond	5.87500	104.18134	5.87500	104.13186		0.00	0	0.00
RES11	On	14/11/2012			Spot Bond	100.84394	100.16484	100.84394	99.36125		0.00	0	0.00
RES12	On	20/08/2015			Spot Bond	100.93776	20.44521	100.93776	20.17462		0.00	0	0.00
RES13	On	09/01/2013			Spot Bond	100.29264	84.84619	100.29264	84.25689		0.00	0	0.00
RES14	On	04/10/2013			Spot Bond	100.11180	44.96571	100.11180	43.95997		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.68733	30.26162	100.68733	30.03846			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	95.65592	101.03586	94.91682			0.00	0	0.00
RP002	On	28/02/2013			101.10798	95.80344	101.10798	95.06271			0.00	0	0.00
RP004	On	25/11/2014			102.70350	25.77498	102.70350	25.58361			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.38252	100.28309	13.30298			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.52136	102.22019	11.43617			0.00	0	0.00
RP007	On	30/04/2016			101.97649	14.76758	101.97649	14.65864			0.00	0	0.00
RP008	On	30/04/2016			101.97649	14.76758	101.97649	14.65864			0.00	0	0.00
RP009	On	16/07/2013			99.90414	53.01359	99.90414	52.31782			0.00	0	0.00
RP010	On	23/08/2013			100.99069	66.96763	100.99069	66.08093			0.00	0	0.00
RP011	On	12/09/2013			100.58819	61.54689	100.58819	60.72575			0.00	0	0.00
RP012	On	10/10/2013			100.00000	43.00597	100.00000	42.04482			0.00	0	0.00
RP013	On	27/09/2016			100.38461	4.59753	100.38461	4.53629			0.00	0	0.00
RP014	On	27/09/2019			100.43152	0.39969	100.43152	0.39436			0.00	0	0.00
RPG01	On	28/02/2014			100.88031	44.36160	100.88031	44.03391			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	38.62606	100.00000	38.39710			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	24.00031	101.00223	23.82475			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	101.50392	5.25000	101.46105			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.69399	100.00000	0.68891			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.77483	100.00000	3.74746			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.49419	109.50878	9.42609			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.14789	105.69036	8.09974			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	97.66060	100.82812	96.88756			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	16.13474	117.11129	16.01394			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	11.03209	100.96377	10.95143			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.88776	109.76738	13.78852			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	7.21516	101.55586	7.16213			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	8.10729	100.47716	8.04762			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	8.45584	101.44951	8.37675		608,697,060,000.00	6,000,000	1,000,000.00	
SBK18	On	24/10/2020	Spot Bond			100.00000	11.77403	100.00000	11.51089			0.00	0	0.00
SBK19	On	24/10/2019	Spot Bond			100.00000	11.82264	100.00000	11.55841			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.65027	110.28697	22.48866			0.00	0	15,800,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	72.66633	101.21158	72.24680			0.00	0	2,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			101.86258	9.79688	101.86258	9.73062			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	34.13358	127.67688	33.84874			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	38.18265	159.66556	37.81305			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	62.97025	152.98792	62.48284			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.29246	117.95662	19.14479			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	19.21000	118.36117	19.06256			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	19.16886	118.56412	19.02153			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	66.76280	143.82678	66.25026			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.53927	103.68838	10.46655			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.25415	118.14423	19.10658			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	19.23354	118.24540	19.08603			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	55.84558	211.65251	55.32439			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	73.66072	100.00000	73.23079			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.75804	100.42831	8.69360			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	31.34376	99.21990	31.11563			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.44499	100.36654	30.22112			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.97165	100.15186	10.89200			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	59.42026	100.16711	58.98882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	54.06700	100.00000	45.56459			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.62877	107.02647	10.55353			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	45.50844	101.09831	45.17528			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.52799	101.18390	11.44353			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.91116	100.29283	7.85302			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.03946	100.00000	1.03257			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.16615	100.30374	8.10614			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.63068	112.35030	12.53869			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	9.14984	107.31305	13.96078			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	6.02758	101.14300	7.98352			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	22.11044	100.81390	21.94898			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.77908	100.85958	8.69650			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.31258	100.88565	8.25184			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.51145	107.86744	9.46393			0.00	0	3,100,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.75639	100.17939	11.67882			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.39681	102.91713	12.31319			0.00	0	1,400,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	75.58032	102.48454	75.12698			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	16.07705	118.34171	15.95567		1,420,100,520,000.00	12,000,000	10,100,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			120.99445	66.02518	120.99445	65.50199			0.00	0	3,800,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.16255	265.12288	4.10536		2,227,032,192,000.00	8,400,000	4,200,000.00	
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.52144	119.59470	4.48702			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.39249	112.58000	10.30788			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	91.70108	100.00000	91.08147			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.55177	100.00000	2.53307			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21839	82.63494	0.21700			0.00	0	0.00
SHI05	On	31/01/2017	Spot Bond			100.00000	5.76228	100.00000	5.63213		25,381,400,000,000.00	253,814,000	90,000,000.00	
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.38942	6.50000	100.35396			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.64799	100.49004	10.56961			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	59.63178	100.22255	59.19385			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.65724	100.24006	16.53489			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	10.05919	100.37865	9.98521			0.00	0	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.36809	104.63904	10.31735			0.00	0	600,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	58.27919	104.53403	57.88103			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.95554	110.17225	13.85606			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	65.02370	104.99511	64.57545			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			102.86503	10.64536	102.86503	10.57239			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.79358	101.14731	30.56804			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.58501	100.91285	11.50033			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.99175	101.15213	16.86729			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.35367	100.91985	9.28530			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.59417	110.58806	15.48205			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.98198	99.95086	19.79549			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.64165	100.74418	10.56313			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.23000	100.29998	10.15483			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.29819	101.49647	9.21025			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.32144	89.26946	8.27098			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.35442	88.92846	8.30391			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.70289	107.77651	23.58392			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.79661	97.48656	9.73339			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	8.64487	100.44496	10.88427			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.42387	104.60347	10.35144			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.96402	119.58561	18.81727			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.86036	101.19280	2.82618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.61973	100.00000	52.27018			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924 On	22/08/2013	Spot Bond			100.00000	52.50296	100.00000	52.15418			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	52.38644	100.00000	52.03843			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	56.62260	100.00000	56.24645			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	66.74597	99.64354	99.18766			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	97.86508	99.53077	97.08780			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	97.60495	99.51589	96.83190			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	97.08902	99.48756	96.32430			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	97.08902	99.48776	96.32429			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	96.07426	99.42961	95.32581			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	96.07421	99.43109	95.32575			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	97.07162	100.10042	96.30250			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	95.57518	99.40185	94.83466			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	95.32958	99.34562	94.59326			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	94.35113	99.33096	93.62990			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	89.55213	99.03221	88.90408			0.00	0	0.00
SYN949 On	29/11/2012	Spot Bond			99.30851	93.87038	99.30851	93.15661			0.00	0	0.00
SYN950 On	15/01/2013	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN951	On	21/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN952	On	22/11/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN953	On	05/02/2013	Spot Bond			100.00000	79.86871	100.00000	99.99959			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.75271	117.60842	17.61788			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.33996	104.75139	9.27534			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	36.40405	100.00000	36.16419			0.00	0	0.00
TF105U	On	25/10/2014	Spot Bond			100.00000	26.96883	100.00000	26.36611			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	38.22699	102.75446	37.96521			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	82.60532	98.53867	82.05634			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	79.96862	98.31078	79.45520			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	90.42443	99.10758	89.76325			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	74.30984	97.81910	73.86851			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66672	100.00000	66.66670			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	98.38083	100.94335	97.59075			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	85.63481	99.98492	85.04969			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	84.48538	99.89383	83.91631			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	14.00497	101.19250	13.90235			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.86917	107.95127	13.77191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	93.67614	100.57712	92.96451			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.43671	100.87887	43.17717			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.94047	100.92142	45.37085			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.74512	101.62026	7.67179			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.98320	101.66672	7.90759			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.82064	102.00557	9.75487			0.00	0	0.00
TH10A4	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH10A5	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH10A6	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.49449	101.76658	8.41396			0.00	0	0.00
TH10B2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.58563	101.98019	9.49460			0.00	0	0.00
TH10C2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	14.05318	102.86169	13.91873			0.00	0	0.00
TH10D2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41940			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	10.03364	101.66078	9.95982			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			101.48088	5.99962	101.48088	5.95554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.45672	101.58542	6.40925			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.49811	105.94334	6.44851			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.36823	101.79445	7.31395			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.77219	101.88733	7.71489			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	12.01125	102.87096	11.92194			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.75596	101.59334	9.68422			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.76930	101.62589	11.68273			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.98578	101.64915	9.91232			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.60854	101.62589	6.55993			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.70992	101.64915	6.66056			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.76060	101.66078	6.71086		121,992,936,000.00	1,200,000	300,000.00	
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.83259	101.61194	9.76028			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	9.98578	101.64915	9.91232			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.51168	101.77704	10.43427			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.26672	101.77704	7.21320			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.51168	101.77704	10.43427			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			101.96303	11.27468	101.96303	11.19150			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			102.00952	8.27567	102.00952	8.21460			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.22705	101.95141	11.14425			0.00	0	2,500,000.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	15.00805	102.88090	14.89645			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.26778	102.93896	12.17651			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.14873	102.91574	15.03604			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	40.30236	100.16956	40.00973			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.86454	115.34604	19.71600			0.00	0	3,800,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.49537	98.42479	10.43658			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.54167	113.10271	13.44307			0.00	0	1,002,000,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.40714	114.87864	10.32914			63,695,610,734.40	554,460	306,554,460.00
TN23	On	06/11/2023	Spot Bond			120.75839	14.30948	120.75839	14.19971			6,554,765,409,200.00	54,280,000	114,200,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.77808	105.49834	10.70388			9,642,548,276,000.00	91,400,000	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.82443	103.04013	12.73783			0.00	0	11,700,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	6.03652	100.87844	8.92431			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	6.17685	100.89915	9.13312			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	6.35452	100.92536	9.39752			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	6.37322	100.92812	9.42535			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	7.25077	101.05768	10.73199			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	12.28473	101.32571	18.21983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On	05/04/2015	Spot Bond			100.00000	21.73912	100.00000	21.21978			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	11.25851	100.00000	10.98955		4,000,000,000,000.00	40,000,000	10,000,000.00	
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.64776	100.00000	9.41728			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.13841	10.00000	100.05534			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.13496	9.75000	100.05396			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.13430	100.00000	10.05350			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.54409	100.00000	57.21719			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	75.40466	97.58601	74.95136			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	67.83953	96.66726	67.47583			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	93.87479	99.23248	93.16149			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	86.23880	98.71758	85.63956			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	64.17194	99.76004	63.80801			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	79.79584	98.31631	79.28460			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.98241	114.88602	10.90010			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	100.63079	104.60170	99.81030			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			99.85679	38.97950	99.85679	38.69726			0.00	0	0.00
UTR042	On	19/04/2016			99.84614	12.97433	99.84614	12.88040			0.00	0	0.00
UTR043	On	06/04/2015			100.02475	21.94626	100.02475	21.78711			0.00	0	0.00
UTR40	On	10/09/2017			107.51485	12.19586	107.51485	12.10922			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	46.63702	100.00000	46.29891			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.99038	100.00000	100.17154			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	47.00301	100.00000	46.64680			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	101.10226	100.00000	100.28252			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	47.13883	100.00000	46.79707			0.00	0	0.00
VKE01	On	08/05/2015			101.12514	15.90593	101.12514	15.75598			0.00	0	0.00
VKE02	On	08/05/2016			101.16690	9.98012	101.16690	9.88600			0.00	0	0.00
VKE03	On	08/05/2017			101.16870	7.44049	101.16870	7.37031			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	80.35703	100.00000	79.85792			0.00	0	0.00
VOD005	On	28/11/2012			100.62384	94.03739	100.62384	93.31168			0.00	0	0.00
VOYT01	On	09/09/2015			142.66000	8.03764	142.66000	7.97929			0.00	0	0.00
WS04	On	30/05/2016			125.92352	17.89988	125.92352	17.75793			0.00	0	66,600,000.00
WS05	On	01/08/2018			235.74310	5.98228	235.74310	5.90536			0.00	0	35,104,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			110.71509	21.55957	110.71509	21.40527			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.37402	112.63018	13.27697			0.00	0	56,100,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.95122	114.13989	11.86356			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.92615	112.54320	11.83966			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.88189	112.28516	11.79589			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.74058	95.75673	52.39970			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.73543	94.53097	43.45880			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.90209	86.34739	14.81515			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	34.30014	92.99863	34.08492			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.68829	91.84060	28.51207			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.31198	85.12782	12.24022			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.50570	90.00797	21.37580			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.87654	86.33473	14.78976			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.07975	64.79116	2.07010			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.07112	100.00000	7.03095			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02847	100.00000	0.02831			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	7.07112	100.00000	7.03095			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.94646	100.00000	18.83882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	19.38317	100.00000	19.27306			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	18.17121	100.00000	18.06798			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	18.17121	100.00000	18.06798			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.23023	100.00000	17.13234			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.23023	100.00000	17.13234			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.30698	100.00000	16.21434			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.30698	100.00000	16.21434			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.34553	100.00000	15.25835			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.34553	100.00000	15.25835			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.46822	100.00000	14.38602			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.46822	100.00000	14.38602			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.61518	100.00000	13.53783			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.61518	100.00000	13.53783			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.88564	100.00000	12.81243			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.19601	100.00000	12.12691			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.12018	100.00000	9.06837			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.61511	100.00000	8.56617			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.10717	100.00000	8.06112			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On	21/06/2016	Spot Bond			100.00000	8.10717	100.00000	8.06112			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.67277	100.00000	7.62918			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.24786	100.00000	7.20668			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.82053	100.00000	6.78178			0.00	0	0.00

Total for j-Bonds : **694,629,807,601,689.00 ,873,889,315 100 959 023 011.00**

Grand Total: **14,638,231,328,433.00 174,061,567 00 960 547 164.00**