



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 01/11/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.70700	8.70700	8.75130	8.75130		14.39	42,446,625.00	4,875	323,294.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			953.78910	0.95379	909.989	15.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			2.48910	0.00249	2.989	15.42	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			806.02440	0.80602	762.710	14.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			4.72440	0.00472	5.710	14.59	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			757.36280	0.75736	714.324	14.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			6.06280	0.00606	7.324	14.41	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			522.42320	0.52242	482.202	13.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			21.12320	0.02112	25.202	13.75	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			437.30940	0.43731	399.361	13.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			36.00940	0.03601	42.361	13.88	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			709.04870	0.70905	666.353	14.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			7.74870	0.00775	9.353	14.23	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			661.16130	0.66116	618.889	14.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			9.86130	0.00986	11.890	14.05	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			199.95570	0.19996	174.209	14.32	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			148.65570	0.14866	167.209	14.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			479.10830	0.47911	439.943	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			27.80830	0.02781	32.943	13.81	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			462.19640	0.46220	423.498	13.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			30.89640	0.03090	36.498	13.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			148.02100	0.14802	126.966	14.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			216.72100	0.21672	239.966	14.82	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			322.74190	0.32274	289.362	14.07	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			71.44190	0.07144	82.362	14.07	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			256.78320	0.25678	227.074	14.20	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			105.48320	0.10548	120.074	14.20	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			93.70720	0.09371	78.849	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			352.40720	0.35241	381.849	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			175.02110	0.17502	151.295	14.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			173.72110	0.17372	194.295	14.39	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			155.30190	0.15530	133.502	14.69	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			204.00190	0.20400	226.502	14.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			56.01710	0.05602	46.276	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			534.71710	0.53472	569.276	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			122.08710	0.12209	103.842	15.31	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			270.78710	0.27079	296.842	15.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			95.98110	0.09598	80.839	15.92	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			344.68110	0.34468	373.839	15.92	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			6.87930	0.00688	5.417	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,655.57930	1.65558	1,698.417	24.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			75.62630	0.07563	63.122	16.54	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			424.32630	0.42433	456.122	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			59.83090	0.05983	49.527	17.15	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			508.53090	0.50853	542.527	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			2.46340	0.00246	1.899	28.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,351.16340	2.35116	2,394.899	28.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			53.63180	0.05363	44.248	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			552.33180	0.55233	587.248	17.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			32.05770	0.03206	26.085	19.22	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			780.75770	0.78076	819.085	19.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.82460	8.82460	8.86730	8.86730		15.72	17,702,147.60	2,006	40,155.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			394.76040	0.39476	369.456	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			277.46040	0.27746	294.856	15.41	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			350.10520	0.35011	326.778	15.72	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			332.80520	0.33281	352.178	15.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			295.35140	0.29535	274.799	16.33	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			428.05140	0.42805	450.199	16.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			264.11960	0.26412	245.270	16.75	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			496.81960	0.49682	520.669	16.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			201.49370	0.20149	186.343	17.78	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			684.19370	0.68419	711.743	17.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			164.38570	0.16439	151.634	18.63	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			847.08570	0.84709	877.034	18.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			108.00820	0.10801	99.205	20.51	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,240.70820	1.24071	1,274.605	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			91.21620	0.09122	83.669	21.34	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,423.91620	1.42392	1,459.069	21.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			69.81110	0.06981	63.930	22.78	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,752.51110	1.75251	1,789.330	22.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			828.04780	0.82805	791.089	14.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			60.74780	0.06075	66.489	14.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			529.20370	0.52920	498.824	14.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			161.90370	0.16190	174.224	14.64	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			55.94680	0.05595	51.160	23.90	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,038.64680	2.03865	2,076.560	23.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			913.63890	0.91364	875.507	14.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			46.33890	0.04634	50.907	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			8.92850	8.92850	8.96930	8.96930		16.42	44,642.50	5	13,420.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			556.04190	0.55604	530.767	15.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			336.74190	0.33674	352.267	15.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			551.42570	0.55143	526.296	15.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			342.12570	0.34213	357.796	15.78	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			560.69900	0.56070	535.278	15.71	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			331.39900	0.33140	346.778	15.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.11680	9.11680	9.14830	9.14830		17.43	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			513.24580	0.51325	499.048	19.00	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,054.94580	1.05495	1,072.248	19.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			390.59450	0.39059	379.274	20.43	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,512.29450	1.51229	1,532.474	20.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,314.77100	1.31477	1,288.707	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			166.47100	0.16647	171.907	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			842.64920	0.84265	822.060	16.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			444.34920	0.44435	455.260	16.54	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			737.30150	0.73730	718.605	17.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			589.00150	0.58900	601.805	17.28	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.28460	9.28460	9.31330	9.31330		18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,629.11400	1.62911	1,606.427	16.16	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			315.81400	0.31581	321.827	16.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.99630	9.99630	10.01620	10.01620		19.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.70700	8.70700	8.75130	8.75130		14.39	8,707.00	1	1,382.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			47,724.83060	0.47725	43,791.214	13.52	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			2,594.83060	0.02595	3,091.214	13.52	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			26,180.15180	0.26180	23,168.590	14.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			10,050.15180	0.10050	11,468.590	14.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			15,530.19070	0.15530	13,350.240	14.69	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			20,400.19070	0.20400	22,650.240	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			8.82460	8.82460	8.86730	8.86730		15.72	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			42,397.98430	0.42398	39,746.385	15.22	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			24,667.98430	0.24668	26,286.385	15.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.92850	8.92850	8.96930	8.96930		16.42	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			55,142.57450	0.55143	52,629.621	15.78	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			34,212.57450	0.34213	35,779.621	15.78	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			56,069.90130	0.56070	53,527.802	15.71	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			33,139.90130	0.33140	34,677.802	15.71	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			55,604.19170	0.55604	53,076.685	15.75	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			33,674.19170	0.33674	35,226.685	15.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.05600	14.05600	14.08690	14.08690		11.85	45,555,496.00	3,241	16,469.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,838.12530	1.83813	1,807.253	15.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			1.22530	0.00123	1.253	15.77	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			738.29140	0.73829	709.120	11.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			21.39140	0.02139	23.120	11.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			582.86280	0.58286	555.414	11.30	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			45.96280	0.04596	49.414	11.30	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			465.91450	0.46591	440.528	11.46	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			79.01450	0.07901	84.528	11.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			302.83010	0.30283	281.977	11.74	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			165.93010	0.16593	175.977	11.74	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			188.80360	0.18880	173.024	12.31	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			301.90360	0.30190	317.024	12.31	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.24090	14.24090	14.26900	14.26900		13.29	0.00	0	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Call			648.61960	0.64862	629.087	12.73	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Put			279.61960	0.27962	288.187	12.73	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			416.86920	0.41687	401.978	13.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			547.86920	0.54787	561.078	13.64	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			884.59870	0.88460	861.804	12.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			145.59870	0.14560	150.904	12.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			769.31290	0.76931	747.958	12.41	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			200.31290	0.20031	207.058	12.41	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.40400	14.40400	14.42960	14.42960		14.07	0.00	0	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			935.73790	0.93574	917.117	12.95	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			316.13790	0.31614	323.117	12.95	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			513.64060	0.51364	501.051	14.89	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			884.04060	0.88404	897.051	14.89	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			947.22890	0.94723	928.480	12.91	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			307.62890	0.30763	314.480	12.91	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			941.46750	0.94147	922.783	12.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			311.86750	0.31187	318.783	12.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			387.27060	0.38727	377.097	15.93	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			1,257.67060	1.25767	1,273.097	15.93	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			651.12970	0.65113	636.251	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			621.52970	0.62153	632.251	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			560.89720	0.56090	547.483	14.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			781.29720	0.78130	793.484	14.58	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,461.25680	2.46126	2,436.486	14.33	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			31.65680	0.03166	32.486	14.33	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,525.40260	1.52540	1,502.527	12.34	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			95.80260	0.09580	98.527	12.34	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10870	0.10870	0.10970	0.10970		15.73	0.00	0	22,068.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			224.54310	0.00225	176.120	15.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			254.54310	0.00255	306.120	15.73	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11030	0.11030	0.11120	0.11120		17.07	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			525.26610	0.00525	474.400	17.07	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			405.26610	0.00405	444.400	17.07	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,128.12870	0.02128	2,039.752	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			8.12870	0.00008	9.752	16.94	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,201.30010	0.01201	1,123.400	16.49	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			81.30010	0.00081	93.400	16.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.29100	11.29100	11.35580	11.35580		11.75	2,484,020.00	220	73,548.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,855.95740	1.85596	1,791.196	16.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.15740	0.00016	0.196	16.56	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,506.51330	1.50651	1,441.900	15.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			0.71330	0.00071	0.900	15.47	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			445.40090	0.44540	391.290	11.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			39.60090	0.03960	50.290	11.08	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			130.59170	0.13059	104.841	12.27	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			274.79170	0.27479	313.841	12.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			961.05420	0.96105	897.768	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			5.25420	0.00525	6.768	13.20	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			555.61890	0.55562	496.993	10.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			19.81890	0.01982	25.993	10.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,059.77850	1.05978	996.085	13.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			3.97850	0.00398	5.085	13.80	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			405.97100	0.40597	353.979	11.17	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			50.17100	0.05017	62.979	11.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			332.87540	0.33288	285.662	11.33	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			77.07540	0.07708	94.662	11.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.45400	11.45400	11.51690	11.51690		13.17	1,867,002.00	163	11,438.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			116.56640	0.11657	103.922	16.37	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,239.66640	1.23967	1,289.922	16.37	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			675.31980	0.67532	627.510	12.07	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			128.41980	0.12842	143.510	12.07	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Call			0.00000	0.00000	607.944	12.13	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Put			0.00000	0.00000	153.944	12.13	76,972.00	500	500.00

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			11.59850	11.59850	11.65970	11.65970		13.91	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			696.23170	0.69623	655.915	13.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			296.53170	0.29653	317.415	13.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			707.09010	0.70709	666.368	13.02	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			287.39010	0.28739	307.868	13.02	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			701.64170	0.70164	661.123	13.04	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			291.94170	0.29194	312.623	13.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.86230	11.86230	11.91240	11.91240		14.73	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,068.62400	1.06862	1,033.395	13.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			356.22400	0.35622	371.095	13.38	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.37588	111.37588	111.37964	111.37964			217,182,966.00	1,950	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,389.64000	11.38964	11,385.880		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			11,379.64000	11.37964	11,375.880		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			11,369.64000	11.36964	11,365.880		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			111.95125	111.95125	111.95496	111.95496			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			964.96000	0.96496	961.250		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			954.96000	0.95496	951.250		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			944.96000	0.94496	941.250		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			108.31051	108.31051	108.31197	108.31197			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,321.97000	9.32197	9,320.510		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			9,311.97000	9.31197	9,310.510		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



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	01/11/2012	Bond Future	99.01	Call			9,301.97000	9.30197	9,300.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future			108.71372	108.71372	108.71497	108.71497			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,724.97000	2.72497	2,723.720		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			2,714.97000	2.71497	2,713.720		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			2,704.97000	2.70497	2,703.720		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			113.55020	113.55020	113.55135	113.55135			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,561.35000	9.56135	9,560.200		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			9,551.35000	9.55135	9,550.200		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			9,541.35000	9.54135	9,540.200		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			113.90124	113.90124	113.90209	113.90209			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			912.09000	0.91209	911.240		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			902.09000	0.90209	901.240		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			892.09000	0.89209	891.240		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			473.82700	473.82700	473.29300	473.29300			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			480.80300	480.80300	480.08900	480.08900			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			486.87700	486.87700	486.15500	486.15500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/11/2012	Index Future			421.20100	421.20100	420.47600	420.47600			320,112,760.00	76	0.00
ALBI	On	07/02/2013	Index Future			427.23700	427.23700	426.51400	426.51400			179,439,540.00	42	1,065.00
ALBI	On	02/05/2013	Index Future			432.63400	432.63400	431.90300	431.90300			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.02950	9.02950	9.03640	9.03640		11.54	0.00	0	9,230.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			584.75690	0.58476	577.763	11.86	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			8.35690	0.00836	8.263	11.86	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.08510	9.08510	9.08960	9.08960		12.29	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			645.05170	0.64505	640.716	11.96	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			65.45170	0.06545	65.616	11.96	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.13260	9.13260	9.13520	9.13520			684,945.00	75	136.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			395.20000	0.39520	392.600		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			385.20000	0.38520	382.600		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			375.20000	0.37520	372.600		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			9.18450	9.18450	9.18180	9.18180		13.22	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			592.96670	0.59297	594.017	12.79	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			301.16670	0.30117	299.517	12.79	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			587.68530	0.58769	588.723	12.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			305.88530	0.30589	304.223	12.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			582.44720	0.58245	583.472	12.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			310.64720	0.31065	308.972	12.82	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.54610	9.54610	9.52810	9.52810		14.32	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.72650	8.72650	8.73790	8.73790		15.22	0.00	0	82.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			435.54540	0.43555	424.879	15.08	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			47.64540	0.04765	48.379	15.08	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.82530	8.82530	8.83560	8.83560		13.61	0.00	0	25.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Call			384.72900	0.38473	377.436	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			209.12900	0.20913	212.136	13.45	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			395.94960	0.39595	388.555	13.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			200.34960	0.20035	203.255	13.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			390.31200	0.39031	382.968	13.44	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			204.71200	0.20471	207.668	13.44	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.18770	0.18770	0.20980	0.20980			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.22650	0.22650	0.22080	0.22080			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00470	0.00470	0.00420	0.00420			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00370	0.00370	0.00420	0.00420			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.29750	0.29750	0.27810	0.27810			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00190	0.00190	0.00150	0.00150			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			0.23120	0.23120	0.22510	0.22510			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.30110	0.30110	0.28240	0.28240			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.00190	0.00190	0.00150	0.00150			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.15520	0.15520	0.14850	0.14850			0.00	0	32,250.00
CF CAN On	14/12/2012	Can-Do Future			0.28780	0.28780	0.32390	0.32390			0.00	0	13,800.00
CF CAN On	14/12/2012	Can-Do Future			0.05050	0.05050	0.05650	0.05650			0.00	0	52,750.00
CF CAN On	20/12/2012	Can-Do Future			5,319.66000	5,319.66000	5,959.79000	5,959.79000			0.00	0	10.00
CF CAN On	20/12/2012	Can-Do Future			6,840.48000	6,840.48000	7,610.13000	7,610.13000			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	21/11/2012			3,103.19000	3,103.19000	3,172.86000	3,172.86000			0.00	0	10.00
CF CAN	On	20/12/2012			4,071.55000	4,071.55000	4,072.25000	4,072.25000			0.00	0	10.00
CHF / R	On	14/12/2012			9.35910	9.35910	9.40860	9.40860		12.29	0.00	0	25.00
CHF / R	On	14/12/2012	9.04	Call			396.99320	0.39699	354.522	11.21	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			28.39320	0.02839	35.422	11.21	0.00	0	0.00
CHF / R	On	18/03/2013			9.50060	9.50060	9.54890	9.54890		14.53	0.00	0	100.00
CHF / R	On	18/03/2013	9.14	Call			552.90340	0.55290	517.790	13.35	0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Put			144.00340	0.14400	157.190	13.35	0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Call			546.61740	0.54662	511.733	13.38	0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Put			147.71740	0.14772	161.133	13.38	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Call			540.38560	0.54039	505.731	13.41	0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Put			151.48560	0.15149	165.131	13.41	0.00	0	0.00
DABE	On	02/11/2012			8.66120	8.66120	8.69840	8.69840		14.87	0.00	0	0.00
DABE	On	02/11/2012	8.60	Call			108.18130	0.10818	69.653	16.36	0.00	0	10,000.00
DABE	On	02/11/2012	8.60	Put			9.78130	0.00978	8.453	16.36	0.00	0	0.00
DABE	On	02/11/2012	8.70	Call			37.39810	0.03740	11.876	14.87	0.00	0	10,000.00
DABE	On	02/11/2012	8.70	Put			38.99810	0.03900	50.676	14.87	0.00	0	0.00
DABE	On	02/11/2012	8.75	Call			20.41870	0.02042	3.927	15.98	0.00	0	0.00
DABE	On	02/11/2012	8.75	Put			72.01870	0.07202	92.727	15.98	0.00	0	0.00
DABE	On	02/11/2012	8.43	Call			268.92170	0.26892	231.280	18.90	0.00	0	0.00
DABE	On	02/11/2012	8.43	Put			0.52170	0.00052	0.080	18.90	0.00	0	0.00
DABE	On	02/11/2012	8.44	Call			259.02790	0.25903	221.310	18.75	0.00	0	0.00
DABE	On	02/11/2012	8.44	Put			0.62790	0.00063	0.109	18.75	0.00	0	0.00
DABE	On	02/11/2012	8.45	Call			249.15480	0.24915	211.349	18.60	0.00	0	0.00
DABE	On	02/11/2012	8.45	Put			0.75480	0.00075	0.149	18.60	0.00	0	0.00
DABG	On	07/11/2012			8.66010	8.66010	8.70320	8.70320		13.71	0.00	15,000	15,000.00
DABG	On	07/11/2012	8.49	Call			223.52230	0.22352	183.234	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.49	Put			10.32230	0.01032	13.134	15.08	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			214.61280	0.21461	174.676	15.01	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			11.41280	0.01141	14.576	15.01	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			205.80300	0.20580	166.252	14.95	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			12.60300	0.01260	16.152	14.95	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Call			97.21500	0.09722	67.330	14.04	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.65	Put			44.01500	0.04402	57.230	14.04	0.00	2,500	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			67.54290	0.06754	43.007	13.71	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			64.34290	0.06434	82.907	13.71	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry			8.67840	8.67840	8.72200	8.72200		13.92	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.68	Call			140.74140	0.14074	114.746	13.91	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.68	Put			98.74140	0.09874	116.346	13.91	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.75	Call			108.88240	0.10888	86.865	14.30	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	8.75	Put			136.88240	0.13688	158.465	14.30	0.00	0	0.00
DABM U	On	22/11/2012	Any day expiry	9.00	Call			43.18640	0.04319	32.241	16.20	0.00	0	20,000.00
DABM U	On	22/11/2012	Any day expiry	9.00	Put			321.18640	0.32119	353.841	16.20	0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry			8.66250	8.66250	8.70000	8.70000			0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.67	Call			0.00000	0.00000	0.000		0.00	10,000	10,000.00
DABO U	On	09/11/2012	Any day expiry	8.67	Put			0.00000	0.00000	7.500		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.69	Put			0.00000	0.00000	27.500		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.70	Put			0.00000	0.00000	37.500		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
DABO U	On	09/11/2012	Any day expiry	8.71	Put			0.00000	0.00000	47.500		0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.68830	8.68830	8.73210	8.73210		14.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,012.72190	1.01272	969.043	16.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			0.62190	0.00062	0.743	16.69	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
DAUS	On	30/11/2012	Any day expiry	7.85	Call			883.34350	0.88334	839.807	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.24350	0.00124	1.507	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			734.91640	0.73492	691.756	15.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			2.81640	0.00282	3.456	15.04	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			275.30110	0.27530	241.444	13.84	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			53.20110	0.05320	63.144	13.84	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			147.36680	0.14737	123.239	14.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			135.26680	0.13527	154.939	14.15	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			59.13390	0.05913	46.938	16.21	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			347.03390	0.34703	378.638	16.21	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.72510	8.72510	8.76960	8.76960		14.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			345.37710	0.34538	312.626	13.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			85.77710	0.08578	97.526	13.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			221.58770	0.22159	196.133	14.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			171.98770	0.17199	191.033	14.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			118.62660	0.11863	102.573	15.81	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			369.02660	0.36903	397.473	15.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,052.89480	1.05289	1,008.997	15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.29480	0.00329	3.897	15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			924.87940	0.92488	881.370	14.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.27940	0.00528	6.270	14.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			779.55820	0.77956	736.905	14.19	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			9.95820	0.00996	11.805	14.19	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.76760	8.76760	8.81070	8.81070		17.24	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			305.17510	0.30518	279.731	14.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			214.47510	0.21448	232.131	14.82	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			192.04480	0.19204	173.829	16.12	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			401.34480	0.40134	426.229	16.12	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			363.54750	0.36355	335.214	14.52	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			162.84750	0.16285	177.614	14.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.62	Call			357.91050	0.35791	329.839	14.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			167.21050	0.16721	182.239	14.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			975.03240	0.97503	933.912	14.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			14.33240	0.01433	16.312	14.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			834.50530	0.83451	794.573	14.29	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			23.80530	0.02381	26.973	14.29	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			369.25310	0.36925	340.658	14.49	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			158.55310	0.15855	173.058	14.49	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.80100	8.80100	8.84380	8.84380		15.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			419.80460	0.41980	391.877	14.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			196.00460	0.19600	210.877	14.87	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			368.20860	0.36821	342.507	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			244.40860	0.24441	261.507	15.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			430.81930	0.43082	402.445	14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			187.01930	0.18702	201.445	14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			250.00160	0.25000	230.512	16.33	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			426.20160	0.42620	449.512	16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			425.28260	0.42528	397.132	14.84	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			191.48260	0.19148	206.132	14.84	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,018.49480	1.01849	978.492	14.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			24.69480	0.02469	27.492	14.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			880.74840	0.88075	842.009	14.43	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			36.94840	0.03695	41.009	14.43	0.00	0	6,245.00
DAUS	On	26/03/2013	Any day expiry			8.83410	8.83410	8.87670	8.87670		15.76	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			290.98410	0.29098	271.228	16.60	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			474.28410	0.47428	497.128	16.60	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			303.81490	0.30381	283.392	16.44	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			447.11490	0.44711	469.292	16.44	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			297.32170	0.29732	277.235	16.52	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			460.62170	0.46062	483.135	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/03/2013	Any day expiry	9.05	Call			294.13360	0.29413	274.213	16.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			467.43360	0.46743	490.113	16.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			926.68490	0.92668	888.819	14.54	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			49.98490	0.04998	54.719	14.54	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry			8.87070	8.87070	8.91310	8.91310		16.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			352.73210	0.35273	331.826	16.57	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			479.63210	0.47963	501.126	16.57	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			349.40670	0.34941	328.653	16.61	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			486.30670	0.48631	507.953	16.61	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			346.11490	0.34611	325.512	16.65	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			493.01490	0.49301	514.812	16.65	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			975.66820	0.97567	938.505	14.55	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			62.56820	0.06257	67.805	14.55	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			359.49780	0.35950	338.285	16.50	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			466.39780	0.46640	487.585	16.50	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			113.60413	113.60413	109.43633	109.43633			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,446.33000	3.44633	7,614.130		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			3,436.33000	3.43633	7,604.130		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			3,426.33000	3.42633	7,594.130		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			111.00745	111.00745	113.03000	113.03000			0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Call			20.00000	0.02000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	2,002.550		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Call			40.00000	0.04000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	1,982.550		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Call			30.00000	0.03000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	1,992.550		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.05500	86.59578	9.11109	86.13516			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			722.27000	0.72227	1,182.890		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			9.16963	87.76303	9.22250	87.33759			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			5,758.34000	5.75834	5,332.900		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			5,669.65000	5.66965	5,244.210		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,581.09000	5.58109	5,155.650		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			421.73400	421.73400	421.10400	421.10400			868,772,040.00	206	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			171,440.00000	17.14400	177,740.000		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			427.77600	427.77600	427.15100	427.15100			4,277,760.00	1	333.00
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			58,390.00000	5.83900	52,140.000		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			58,490.00000	5.84900	52,240.000		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			58,590.00000	5.85900	52,340.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			433.18100	433.18100	432.54800	432.54800			0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Call			0.00000	0.00000	1,710.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Put			4,620.00000	0.46200	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/05/2013	GOVI	432.99	Call			0.00000	0.00000	1,910.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Put			4,420.00000	0.44200	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Call			0.00000	0.00000	1,810.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Put			4,520.00000	0.45200	0.000		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			191.47900	191.47900	191.48000	191.48000			262,326,230.00	137	0.00
IGOV	On	07/02/2013	Index Future			194.24800	194.24800	194.23000	194.23000			3,884,960.00	2	608.00
IGOV	On	02/05/2013	Index Future			196.70200	196.70200	196.68400	196.68400			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
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.05000	94.95000	5.03000	94.97000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.03000	94.97000	5.00000	95.00000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.99000	95.01000	4.96000	95.04000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.94000	95.06000	4.92000	95.08000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.94000	95.06000	4.91000	95.09000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.93000	95.07000	4.90000	95.10000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.95000	95.05000	4.92000	95.08000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.03000	94.97000	4.99000	95.01000			0.00	0	2,200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.18000	94.82000	5.14000	94.86000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.36000	94.64000	5.30000	94.70000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.53000	94.47000	5.46000	94.54000			0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.73000	94.27000	5.63000	94.37000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.19200	7.19200	7.16760	7.16760		9.93	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				540.08990	0.54009	563.833	11.38	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				2.48990	0.00249	1.833	11.38	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.25110	7.25110	7.22340	7.22340		11.59	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				409.99970	0.41000	430.645	11.60	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				76.59970	0.07660	69.545	11.60	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				402.67790	0.40268	423.141	11.60	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				79.27790	0.07928	72.041	11.60	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				395.42470	0.39542	415.703	11.60	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				82.02470	0.08202	74.603	11.60	0.00	0	0.00
OTH1 On	02/05/2013	Index Future				427.80200	427.80200	427.80200	427.80200			0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.15500	105.70738	7.19075	105.44295			1,585,610.70	15	0.00
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				1,120.94000	1.12094	856.510		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				1,046.10000	1.04610	781.670		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				971.33000	0.97133	706.900		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.23164	107.18319	7.26887	106.91485			0.00	0	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				1,663.88000	1.66388	1,395.540		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				1,590.46000	1.59046	1,322.120		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Put			1,517.11000	1.51711	1,248.770		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.29560	104.56167	7.33411	104.29009			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			1,953.33000	1.95333	1,681.750		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			2,097.71000	2.09771	1,826.130		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			2,025.49000	2.02549	1,753.910		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.36476	105.95265	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	517.170		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	447.800		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Call			69.31000	0.06931	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Put			0.00000	0.00000	378.490		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.46000	122.92083	5.46527	122.90528		2.31	567,771,313.77	4,619	0.00
R157	On	01/11/2012	Bond Future	5.78	Call			924.12000	0.92412	939.670		0.00	0	0.00
R157	On	01/11/2012	Bond Future	5.78	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,258.64000	2.25864	2,274.190		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.48797	124.65200	5.49961	124.62100		2.18		0	12,671.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,112.08000	2.11208	2,139.430		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			57.21000	0.05721	53.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.51122	119.35236	5.52419	119.32094		2.13		0	141.00
R157	On	02/05/2013	Bond Future	5.34	Call			513.42000	0.51342	524.330		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			960.64000	0.96064	940.130		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			523.51000	0.52351	534.580		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			946.39000	0.94639	926.040		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			533.73000	0.53373	544.960		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.36	Put			932.28000	0.93228	912.090	2.12	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.63639	115.70454	5.65377	115.67186		2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			912.55000	0.91255	927.170	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			1,032.51000	1.03251	1,014.450	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Call			921.54000	0.92154	936.260	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			1,022.68000	1.02268	1,004.720	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			930.59000	0.93059	945.410	2.08	0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			1,012.91000	1.01291	995.050	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			7.68000	127.99298	7.72083	127.58803		12.48	506,468,221.86	3,957	0.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,025.39000	1.02539	1,380.750	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	7.82	Put			49.59000	0.04959	0.000	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,719.45000	2.71945	3,124.270	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			0.13000	0.00013	0.000	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,381.60000	7.38160	7,786.550	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			10,231.77000	10.23177	10,636.720	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	0.00
R186	On	07/02/2013	Bond Future			7.76826	124.43998	7.80544	124.07943		13.32	0.00	0	37,805.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,456.85000	4.45685	4,658.790	13.47	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,594.20000	2.59420	2,435.590	13.47	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,398.68000	6.39868	6,647.560	13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,558.45000	1.55845	1,446.780	13.66	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,151.71000	2.15171	2,273.860	13.22	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,158.46000	5.15846	4,920.060	13.22	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,404.69000	7.40469	7,672.730	13.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			1,204.51000	1.20451	1,112.000	13.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,178.24000	3.17824	3,340.120	13.32	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,716.42000	3.71642	3,517.750	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			811.64000	0.81164	867.870	13.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,967.62000	8.96762	8,663.300	13.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,368.75000	1.36875	1,454.870	13.12	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,914.00000	6.91400	6,639.570	13.12	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.84232	125.93918	7.88069	125.57425		13.29	0.00	0	12.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,756.00000	2.75600	2,878.790	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,440.86000	7.44086	7,198.720	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,790.11000	2.79011	2,914.030	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,374.96000	7.37496	7,133.950	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,722.15000	2.72215	2,843.830	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,507.13000	7.50713	7,263.880	13.11	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.02965	123.91578	8.07093	123.54085		14.69	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,641.67000	7.64167	7,837.010	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			7,017.99000	7.01799	6,838.400	14.77	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,688.23000	7.68823	7,884.290	14.78	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,974.63000	6.97463	6,795.760	14.78	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,734.91000	7.73491	7,931.700	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,931.49000	6.93149	6,753.350	14.79	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,686.78000	10.68678	10,924.430	15.13	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,748.50000	4.74850	4,611.220	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future			213.48848	213.48848	213.50050	213.50050			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			5,489.50000	5.48950	5,501.520		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			5,499.50000	5.49950	5,511.520		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			5,509.50000	5.50950	5,521.520		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.55512	216.55512	216.56716	216.56716			0.00	0	154.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,577.16000	3.57716	3,565.120		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			3,567.16000	3.56716	3,555.120		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			3,557.16000	3.55716	3,545.120		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			280.18795	280.18795	280.19704	280.19704			0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Call			13,207.04000	13.20704	13,197.950		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			13,197.04000	13.19704	13,187.950		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			13,187.04000	13.18704	13,177.950		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			278.90428	278.90428	278.91346	278.91346			15,339,735.40	55	2,043.00
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			76.54000	0.07654	85.720		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			86.54000	0.08654	95.720		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			96.54000	0.09654	105.720		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/05/2013	Bond Future			282.42706	282.42706	282.43634	282.43634			0.00	0	40.00
R197	On	02/05/2013	Bond Future	282.39	Call			46.34000	0.04634	37.060		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	02/05/2013	Bond Future	282.40	Call			36.34000	0.03634	27.060		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			26.34000	0.02634	17.060		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	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			5.05000	110.64988	5.03966	110.67144		1.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			148.89000	0.14889	124.960		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			2.37000	0.00237	0.000		0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.02166	107.78671	5.00981	107.80835		1.55	0.00	0	1,560.00
R201	On	07/02/2013	Bond Future	4.98	Call			320.27000	0.32027	308.320		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			374.74000	0.37474	384.430		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.98557	109.08528	4.97193	109.10714		1.30	0.00	0	4.00
R201	On	02/05/2013	Bond Future	4.04	Call			23.77000	0.02377	22.230		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,532.21000	1.53221	1,552.530		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			24.81000	0.02481	23.220		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,516.92000	1.51692	1,537.190		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			25.90000	0.02590	24.250		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,501.67000	1.50167	1,521.880		0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.92108	107.50872	4.90102	107.53075		1.09	0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			411.96000	0.41196	401.190		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Put			522.99000	0.52299	534.250		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Call			417.47000	0.41747	406.620		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			517.50000	0.51750	528.680		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			406.49000	0.40649	395.800		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			528.52000	0.52852	539.860		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



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R2On	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			208.23143	208.23143	208.23434	208.23434			0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Call			16,244.34000	16.24434	16,241.430		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			16,234.34000	16.23434	16,231.430		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			16,224.34000	16.22434	16,221.430		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			208.40314	208.40314	208.40573	208.40573			0.00	0	49,901.00
R202	On	07/02/2013	Bond Future	204.99	Call			3,415.73000	3.41573	3,413.140		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			3,405.73000	3.40573	3,403.140		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			3,395.73000	3.39573	3,393.140		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/05/2013	Bond Future			211.03528	211.03528	211.03818	211.03818			0.00	0	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			1.82000	0.00182	4.720		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			11.82000	0.01182	14.720		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			21.82000	0.02182	24.720		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			5.83000	111.28129	5.83041	111.27947		4.53	144,554,395.71	1,299	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,491.03000	4.49103	4,492.850	4.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	4.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.87551	112.83497	5.87600	112.83291		4.44	0.00	0	15,079.00
R203	On	07/02/2013	Bond Future	5.54	Call			470.18000	0.47018	466.320	4.36	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,890.59000	1.89059	1,884.670	4.36	0.00	0	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	07/02/2013	Bond Future	6.11	Call			1,603.45000	1.60345	1,599.870	4.47	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			627.35000	0.62735	621.710	4.47	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,340.25000	3.34025	3,339.440	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			151.92000	0.15192	149.050	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,414.99000	4.41499	4,415.460	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			61.39000	0.06139	59.800	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.91255	110.03797	5.91308	110.03586		4.43	0.00	0	22.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,346.31000	1.34631	1,343.610	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,398.57000	1.39857	1,393.760	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,366.51000	1.36651	1,363.820	4.42	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,378.81000	1.37881	1,374.010	4.42	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,326.28000	1.32628	1,323.570	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,418.52000	1.41852	1,413.700	4.41	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.03741	108.79159	6.03814	108.78901		4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Call			1,967.30000	1.96730	1,965.860	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			2,102.29000	2.10229	2,098.270	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			1,985.23000	1.98523	1,983.790	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			2,084.81000	2.08481	2,080.790	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			1,949.90000	1.94990	1,948.450	4.64	0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			2,120.32000	2.12032	2,116.290	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			6.11500	112.51319	6.12047	112.48402		5.77	227,839,209.75	2,025	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,675.11000	5.67511	5,704.280	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			6.16556	110.05383	6.17139	110.02402		5.97	0.00	0	11,695.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,625.79000	5.62579	5,651.930	6.30	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			86.83000	0.08683	83.160	6.30	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.21164	111.37974	6.21777	111.34956		6.04	0.00	0	24.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future	6.29	Call			2,083.41000	2.08341	2,094.500	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,728.61000	1.72861	1,709.520	6.05	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,109.98000	2.10998	2,121.210	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,706.17000	1.70617	1,687.220	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,136.75000	2.13675	2,148.100	6.06	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,683.96000	1.68396	1,665.130	6.06	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.34808	110.24683	6.35509	110.21536		6.26	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			2,645.18000	2.64518	2,657.170	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			2,892.77000	2.89277	2,873.290	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			2,667.42000	2.66742	2,679.500	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Put			2,870.01000	2.87001	2,850.620	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Call			4,458.15000	4.45815	4,475.760	6.41	0.00	0	0.00
R204	On	07/11/2013	Bond Future	7.00	Put			1,611.03000	1.61103	1,597.170	6.41	0.00	0	180.00
R204	On	07/11/2013	Bond Future	6.29	Call			2,623.04000	2.62304	2,634.960	6.23	0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			2,915.65000	2.91565	2,896.100	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			5.07000	105.08504	5.07443	105.07987		0.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			10.58000	0.01058	0.000	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			39.07000	0.03907	23.320	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.00237	102.79906	5.02142	102.78178		0.67	0.00	0	1,120.00
R206	On	07/02/2013	Bond Future	4.76	Call			115.68000	0.11568	120.480	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			353.26000	0.35326	340.780	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.92462	104.03752	4.95027	104.02000		0.55	0.00	0	23.00
R206	On	02/05/2013	Bond Future	3.39	Call			24.17000	0.02417	25.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,099.36000	1.09936	1,082.870	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			24.68000	0.02468	25.730	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.40	Put			1,092.92000	1.09292	1,076.450	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			25.20000	0.02520	26.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,086.49000	1.08649	1,070.040	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future			4.27606	102.97789	4.37863	102.95951		0.17	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			407.69000	0.40769	416.330	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			421.78000	0.42178	412.040	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			408.57000	0.40857	417.220	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			420.87000	0.42087	411.140	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			406.80000	0.40680	415.430	1.00	0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			422.69000	0.42269	412.940	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			6.45000	106.77771	6.46556	106.68687		7.06	170,844,336.00	1,600	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,260.54000	6.26054	6,351.380	7.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.48	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.49878	104.68826	6.52565	104.53674		7.37	209,376.52	2	6,741.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,275.93000	6.27593	6,415.570	7.76	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			119.58000	0.11958	107.700	7.76	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55425	105.94949	6.58232	105.79608		7.47	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,868.11000	1.86811	1,932.680	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,648.78000	2.64878	2,559.940	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,892.73000	1.89273	1,957.890	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,618.31000	2.61831	2,530.060	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,917.55000	1.91755	1,983.310	7.46	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,588.08000	2.58808	2,500.430	7.46	0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.70529	105.06775	6.73645	104.90983		7.90	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			3,245.06000	3.24506	3,321.250	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			3,429.81000	3.42981	3,348.080	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			3,270.08000	3.27008	3,346.640	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			3,404.11000	3.40411	3,322.750	7.89	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
R207	On	07/11/2013	Bond Future	6.69	Call			3,220.15000	3.22015	3,295.950	7.89	0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			3,455.66000	3.45566	3,373.540	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			6.66000	101.24907	6.68060	101.11779		8.75	717,147,162.81	7,083	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			827.53000	0.82753	951.060	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			7.75000	0.00775	0.000	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,053.38000	5.05338	5,184.660	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	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,238.40000	6.23840	6,369.680	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	9.31	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.71730	102.69502	6.74407	102.52934		8.69	0.00	0	18,386.00
R208	On	07/02/2013	Bond Future	6.00	Call			368.56000	0.36856	389.810	8.47	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,102.73000	5.10273	4,958.300	8.47	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,375.22000	6.37522	6,522.020	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			216.52000	0.21652	197.640	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,933.41000	11.93341	12,098.090	9.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			6.90000	0.00690	5.900	9.16	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.77218	100.53937	6.79999	100.37165		9.06	0.00	0	47.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,117.53000	2.11753	2,187.380	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,087.15000	3.08715	2,989.280	9.03	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,144.28000	2.14428	2,214.740	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,052.95000	3.05295	2,955.690	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,171.22000	2.17122	2,242.310	9.04	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,019.00000	3.01900	2,922.370	9.04	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.92214	99.80506	6.95260	99.63249		9.88	0.00	0	0.00
R208	On	07/11/2013	Bond Future	7.50	Call			5,695.20000	5.69520	5,800.840	10.11	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
R208	On	07/11/2013	Bond Future	7.50	Put			2,655.98000	2.65598	2,589.050	10.11	0.00	0	230.00
R208	On	07/11/2013	Bond Future	6.79	Call			3,518.78000	3.51878	3,597.370	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			4,444.30000	4.44430	4,350.320	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			3,545.02000	3.54502	3,623.990	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			4,413.31000	4.41331	4,319.710	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			3,571.36000	3.57136	3,650.730	9.84	0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Put			4,382.47000	4.38247	4,289.270	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
R209	On	01/11/2012	Bond Future			8.45000	78.34376	8.50581	77.88076			87,431,636.16	1,116	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,840.96000	3.84096	4,303.960	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			0.00000	0.00000	0.000	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.53645	79.39530	8.58882	78.96788			0.00	0	11,677.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,801.70000	2.80170	3,023.340	16.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,468.21000	2.46821	2,262.430	16.08	303,165.62	134	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,693.02000	3.69302	3,955.370	16.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,771.81000	1.77181	1,606.740	16.18	271,539.06	169	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,854.27000	4.85427	5,158.830	16.29	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,170.70000	1.17070	1,047.840	16.29	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.60730	77.21026	8.66104	76.77766			0.00	0	33.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,241.66000	2.24166	2,379.480	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,751.20000	7.75120	7,456.420	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,189.20000	2.18920	2,324.610	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,877.65000	7.87765	7,580.460	19.90	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,215.33000	2.21533	2,351.950	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	8.00	Put			7,814.25000	7.81425	7,518.270	19.90	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.78155	76.10962	8.83860	75.66526		22.57	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			6,777.85000	6.77785	7,010.980	22.62	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			7,000.10000	7.00010	6,788.870	22.62	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Call			9,531.29000	9.53129	9,815.980	23.20	0.00	0	0.00
R209	On	07/11/2013	Bond Future	9.50	Put			4,666.18000	4.66618	4,506.510	23.20	0.00	0	180.00
R209	On	07/11/2013	Bond Future	8.79	Call			6,703.14000	6.70314	6,934.660	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			7,081.43000	7.08143	6,868.590	22.60	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Call			6,740.46000	6.74046	6,972.780	22.61	0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			7,040.67000	7.04067	6,828.630	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			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.69980	158.69980	158.70328	158.70328			8,252,389.60	52	0.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,713.28000	13.71328	13,709.800		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			13,703.28000	13.70328	13,699.800		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			13,693.28000	13.69328	13,689.800		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			160.97936	160.97936	160.98280	160.98280			0.00	0	1,264.00
R210	On	07/02/2013	Bond Future	156.99	Call			3,992.80000	3.99280	3,989.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Call			3,982.80000	3.98280	3,979.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/02/2013	Bond Future	157.01	Call			3,972.80000	3.97280	3,969.360		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/05/2013	Bond Future			161.16455	161.16455	161.16817	161.16817			0.00	0	7.00
R210	On	02/05/2013	Bond Future	161.14	Call			28.17000	0.02817	24.550		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			18.17000	0.01817	14.550		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			8.17000	0.00817	4.550		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			123.75734	123.75734	123.76457	123.76457			0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,774.57000	1.77457	1,767.340		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			1,764.57000	1.76457	1,757.340		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			1,754.57000	1.75457	1,747.340		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			124.11286	124.11286	124.12013	124.12013			0.00	0	703.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,130.13000	1.13013	1,122.860		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			1,120.13000	1.12013	1,112.860		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			1,110.13000	1.11013	1,102.860		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			125.68047	125.68047	125.68792	125.68792			0.00	0	7.00
R211	On	02/05/2013	Bond Future	125.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.69	Put			2.08000	0.00208	9.530		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.70	Put			12.08000	0.01208	19.530		0.00	0	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	02/05/2013	Bond Future	125.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/05/2013	Bond Future	125.71	Put			22.08000	0.02208	29.530		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			129.20252	129.20252	129.20707	129.20707			10,465,404.12	81	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,217.07000	7.21707	7,212.520		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			7,207.07000	7.20707	7,202.520		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			7,197.07000	7.19707	7,192.520		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			129.60497	129.60497	129.50195	129.50195			0.00	0	3,165.00
R212	On	07/02/2013	Bond Future	128.99	Call			511.95000	0.51195	614.970		0.00	0	0.00
R212	On	07/02/2013	Bond Future	128.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Call			501.95000	0.50195	604.970		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			491.95000	0.49195	594.970		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			131.24195	131.24195	131.13777	131.13777			0.00	0	11.00
R212	On	02/05/2013	Bond Future	131.09	Call			47.77000	0.04777	151.950		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			37.77000	0.03777	141.950		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			27.77000	0.02777	131.950		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			8.25000	89.57442	8.29586	89.18344		13.95	542,641,836.36	6,058	0.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.00000	0.00000	0.000	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,823.39000	4.82339	4,432.410	13.70	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,214.36000	4.21436	4,605.340	14.28	0.00	0	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	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			8.34685	90.73836	8.38389	90.42841		15.71	0.00	0	7,169.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,452.23000	5.45223	5,668.060	15.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,295.90000	1.29590	1,201.780	15.89	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.41939	88.29735	8.45743	87.98367		16.98	0.00	0	5.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,143.53000	2.14353	2,238.870	16.74	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,445.89000	7.44589	7,227.550	16.74	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,170.55000	2.17055	2,266.800	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,383.34000	7.38334	7,165.910	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,197.80000	2.19780	2,294.950	16.75	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,321.14000	7.32114	7,104.610	16.75	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.60333	87.09824	8.64386	86.77583		18.05	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			6,082.80000	6.08280	6,245.040	17.99	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Put			6,511.63000	6.51163	6,351.460	17.99	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			6,120.46000	6.12046	6,283.350	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			6,469.43000	6.46943	6,309.910	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Call			6,158.22000	6.15822	6,321.760	18.00	0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			6,427.45000	6.42745	6,268.580	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			8.48000	80.06151	8.53581	79.57379			1,120,861.14	14	0.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			4,994.86000	4.99486	4,507.140		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			4,898.67000	4.89867	4,410.950		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			4,802.66000	4.80266	4,314.940		0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.56071	81.17929	8.61825	80.68466			0.00	0	1,714.00
R214	On	07/02/2013	Bond Future	8.59	Call			0.00000	0.00000	252.440		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2013	Bond Future	8.59	Put			242.19000	0.24219	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Call			0.00000	0.00000	338.320		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Put			156.31000	0.15631	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Call			0.00000	0.00000	424.030		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Put			70.60000	0.07060	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.39000	1.39000	1.39760	1.39760			14.90	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			648.16780	0.06482	585.347	14.08	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			72.16780	0.00722	85.347	14.08	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.39740	1.39740	1.40560	1.40560			15.39	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Call			1,261.73620	0.12617	1,192.025	14.42	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Put			105.73620	0.01057	118.025	14.42	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Call			1,181.19760	0.11812	1,113.255	14.45	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			125.19760	0.01252	139.255	14.45	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,103.17490	0.11032	1,037.135	14.47	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			147.17490	0.01472	163.135	14.47	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>4,969,113,007.68</b>	<b>69,279</b>	<b>1 503 371.00</b>	

### i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	12.35772	100.19948	12.32740			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	23.22545	111.91291	23.16942			88,690,981,175.00	792,500	396,250.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.51983	100.28788	9.49646			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.96008	107.66087	9.93640			215,321,740,000.00	2,000,000	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	21.17042	103.39172	21.12174			13,130,748,440.00	127,000	16,083,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			104.36845	39.55102	104.36845	39.45937			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	9.14336	101.36321	9.12095			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	10.67719	113.91613	10.65063			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	60.48333	100.27783	60.33482			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	56.02506	211.62296	55.84915			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	24.17835	129.44081	24.10982			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	4.20496	262.36064	4.18575			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.81998	100.84946	22.76427			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	41.52630	100.44837	41.42420			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.88571	100.42180	12.85403			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.30544	100.43468	8.28502			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.84308	100.45423	7.82379			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.90920	100.46712	7.88975			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	22.92800	111.10270	22.87210			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			103.51808	22.29247	103.51808	22.23617			0.00	0	300,000.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	28.15782	105.34380	28.09207			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			101.94970	28.93929	101.94970	28.86718			0.00	0	400,000.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	22.66582	101.07971	22.60978		404,318,840,000.00	4,000,000	2,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			99.99989	11.53169	99.99989	11.50376			0.00	0	300,000.00
ABL14	On	09/10/2015	Spot Bond			100.00000	10.91473	100.00000	10.83280			0.00	0	0.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.72868	100.00000	2.70820		800,000,000,000.00	8,000,000	8,000,000	8,000,000.00
ABL7	On	18/02/2013	Spot Bond			103.66357	81.77199	103.66357	81.59310			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	55.31008	107.24687	55.17904		750,728,090.00	7,000	7,000	1,693,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	61.31206	102.43496	61.15863			0.00	0	800,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	98.73097	100.00000	98.47252			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	98.38420	100.00000	98.20789			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	95.29899	100.85053	94.80380			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	56.09042	211.08307	55.91455			0.00	0	2,200,000.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	31.37258	133.30786	31.28311			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.60537	119.08892	17.55857			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.57096	109.87287	7.55206			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	20.33018	118.65286	20.27877			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.38675	99.88052	15.34951			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.37635	100.32050	11.34871			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.85500	100.26386	10.82835			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	14.03015	100.35503	13.98573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLSI1	On	29/06/2019	Spot Bond			104.30633	6.24703	104.30633	6.23221			208,612,660,000.00	2,000,000	1,000,000.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	22.99240	100.00000	22.87007			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.86999	158.84518	2.86057			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	12.20868	152.12037	12.17002			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.20433	164.13952	4.19026			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	97.87717	141.35498	97.60982			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.75607	161.61787	2.74690			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	56.03339	211.55410	55.85748			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	56.02387	211.63281	55.84796			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.31426	69.59203	6.30515			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.31426	69.59203	6.30515			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	94.76705	100.66669	94.52317			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.56754	84.61000	10.54981			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	16.09296	93.01000	16.06399			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.29808	100.38164	11.27031			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.25750	95.94000	14.23125			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.76891	100.00000	26.71812			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			94.42000	13.35915	94.42000	13.33457			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.50262	95.33000	12.47938			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.59670	89.17000	26.54951			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.63855	92.44000	24.59353			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.38222	100.10161	9.35290			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.22597	99.93416	9.19718			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	24.11641	90.18000	24.07315			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	20.09583	122.92857	20.05816			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.71312	111.67000	17.69161			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.42608	97.51000	20.38728			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	20.05211	95.63000	20.01456			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.35423	97.02000	19.31759			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.82024	100.23447	9.78918			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.97820	119.76186	18.92906			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	68.03354	94.20000	67.90994			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.33535	99.90991	9.29434			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.56802	94.15000	17.53548			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.37411	94.84000	16.34364			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			99.13676	2.70914	99.13676	2.69656			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	2.02109	143.60519	2.01509			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.86420	186.40405	2.84376			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	13.03781	100.00000	13.01287			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.78621	111.64771	10.75982			7,592,044,280.00	68,000	6,932,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	18.52557	108.15845	18.48138			5,299,764,050.00	49,000	6,351,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.60596	102.54996	11.57973			5,127,498,000.00	50,000	5,150,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.45176	94.96915	10.42934			94,969,150,000.00	1,000,000	4,500,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.70999	108.39757	14.67484			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	30.54920	122.68013	30.46699			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.22056	4.00000	120.19785			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.16643	266.98405	4.14717			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.91979	120.37770	4.90680			0.00	0	1,000,000.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.20644	121.95151	3.19789			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	55.24706	99.40204	55.11394			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	90.60117	100.37243	90.37891			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	61.15388	100.40649	61.00357			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.99570	100.00000	19.94726			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020 On 31/08/2013 Spot Bond			100.91878	64.75539	100.91878	64.59549			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	84.56431	99.79614	84.37417			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	64.75539	100.91878	64.59549			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	67.64461	101.24381	67.47892			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	73.32952	107.32702	73.15851			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	21.50466	108.29483	21.45331			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	20.05200	101.29798	20.00285			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	20.31645	101.33324	20.26665			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	24.05995	101.83296	24.00071			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	60.92056	100.38145	60.77085			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	60.88874	100.37804	60.73912			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.78742	101.26271	19.73894			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.84203	53.29666	7.83286			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	82.66864	100.00000	82.48493			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	82.66864	100.00000	82.48493			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	44.74354	100.96976	44.63421			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	41.34928	100.25039	41.24888			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	16.27604	100.00000	16.24516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	61.31298	100.42346	61.16225			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.36786	100.44432	17.32516			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	18.20445	100.49129	18.15967			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.99476	100.42335	16.95298			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	17.24687	100.43752	17.20447			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.35778	100.44375	17.31510			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.39128	101.50954	11.36590			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.39128	101.50954	11.36590			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.45041	101.51908	11.42489			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.58579	100.41204	13.55239			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.45041	101.51908	11.42489			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.33214	101.49999	11.30689			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.87475	78.26156	32.82286			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.67930	100.40403	21.62602			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	90.64979	100.37805	90.42795			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	41.78055	100.39793	41.67785			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.28977	13.30767	100.28977	13.27500			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.78055	100.39793	41.67785			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	90.64979	100.37805	90.42795			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.62882	100.42907	8.60761			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.62254	100.44304	8.60134			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.63464	100.44869	8.61340			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.41196	100.43737	8.39128			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	41.41381	100.36953	41.31204			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.85601	100.41205	8.83423			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	84.69901	99.88150	84.50628			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	57.81510	99.98291	57.67506			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	84.69901	99.88150	84.50628			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.55351	108.24656	10.52576			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	41.52382	100.37811	41.42178			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	43.32531	104.10799	43.22675			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	37.37141	101.33364	37.27979			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.44555	101.54682	7.42726			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.39368	102.38458	7.37539			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.77595	101.42788	37.68327			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.60250	100.00000	4.59231			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.38316	100.00000	4.37335			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.49936	71.11496	12.48098			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.44651	132.65083	2.43964			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.54101	132.65812	2.53387			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.17382	100.42332	8.15373			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	31.40584	100.93790	31.32912			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	31.40584	100.93790	31.32912			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.77595	101.42788	37.68327			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	30.95579	100.82870	30.88023			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.62537	100.40912	29.55254			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.57341	100.40572	29.50072			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.93671	101.67963	7.91699			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.97328	100.74141	11.94376			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.92566	101.67956	7.90597			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	11.09922	102.34980	11.07432			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.42347	90.82377	100.42347	90.60141			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	11.15026	102.41855	11.12523			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.71726	100.57096	21.66380			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.77609	100.76241	10.74952			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	10.13940	100.26297	10.11451			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	8.19241	100.42504	8.17227			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	49.57631	101.60514	49.45315			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	41.16528	100.61305	41.08242			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	41.04651	100.35023	40.96409			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	10.00787	100.41612	9.98776			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.96418	101.07263	43.85666			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.71151	100.37072	20.66991			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.55307	100.36105	20.51180			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.86060	100.37982	20.81871			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.98661	100.41498	9.96655			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.61451	100.39511	9.59520			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.73946	100.37243	20.69780			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.84196	100.37868	20.80011			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.58046	10.99350	100.58046	10.97595			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	15.27560	100.38479	15.24492			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.78606	100.37527	20.74431			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	31.39928	100.52552	31.32202			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.56753	100.96473	20.51672			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	41.28519	100.34943	41.18377			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.90007	109.48099	9.88327			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.41245	100.41322	9.38931			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.62753	103.04527	3.62138			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	21.24109	100.37811	21.18889		3,011,343,300,000.00	30,000,000	15,000,000.00	
ACL171	On	30/11/2012	Spot Bond			100.00000	98.51950	100.00000	98.26689			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	16.20788	100.37910	16.16805			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.33709	100.39881	9.31413			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.37980	100.41280	8.35920			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.82437	100.38479	7.80514			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	98.56876	100.00000	98.31603			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.32884	100.37751	59.14096			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.24476	100.41000	29.15213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012			100.00000	98.16998	100.00000	97.91827			0.00	0	0.00
ACL180	On	20/06/2015			100.39600	16.26701	100.39600	16.21549			0.00	0	0.00
ACL181	On	20/06/2017			100.42679	9.16037	100.42679	9.13136			0.00	0	0.00
ACL182	On	20/06/2017			100.39881	8.67243	100.39881	8.64496			0.00	0	0.00
ACL183	On	20/06/2019			100.41560	7.61880	100.41560	7.59467			0.00	0	0.00
ACL184	On	20/09/2017			100.40776	8.82860	100.40776	8.80064			0.00	0	0.00
ACL185	On	20/09/2022			101.11287	7.20027	101.11287	7.17733			0.00	0	0.00
ACL186	On	20/09/2016			100.39293	4.19807	100.39293	4.18478			0.00	0	0.00
ACL187	On	20/09/2020			100.41672	0.13124	100.41672	0.13083			0.00	0	0.00
ACL188	On	20/09/2020			100.42399	0.13119	100.42399	0.13077			0.00	0	0.00
ACL189	On	20/09/2013			100.31940	54.59233	100.31940	54.34629			0.00	0	0.00
ACL190	On	20/09/2013			100.32262	54.59146	100.32262	54.34542			0.00	0	0.00
ACL191	On	20/09/2015			100.00000	10.04962	100.00000	9.98807			0.00	0	0.00
ACL192	On	20/12/2015			100.00000	6.69974	100.00000	6.65871			0.00	0	0.00
ACL193	On	20/09/2022			100.00000	0.03398	100.00000	0.03377			0.00	0	0.00
ACL194	On	20/09/2022			100.00000	0.03398	100.00000	0.03377			0.00	0	0.00
ACL195	On	20/06/2017			100.00000	1.92246	100.00000	1.90929			0.00	0	0.00
ACL196	On	20/12/2017			100.00000	1.26811	100.00000	1.25912			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On	20/06/2017	Spot Bond			100.00000	1.88064	100.00000	1.86683			0.00	0	0.00
ACL198	On	20/06/2017	Spot Bond			100.00000	1.73415	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	94.31681	103.90964	94.07515			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	94.29143	103.89068	94.04985			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	73.05700	102.86773	72.91370			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.73401	100.00000	2.72738			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.61626	100.89131	22.56104			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	23.36407	100.99451	23.30697			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.86218	101.06323	23.80382			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	20.25807	100.00000	20.10602			0.00	0	0.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	21.40548	100.00000	21.24481			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	22.93536	100.00000	22.76320			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.69382	104.59347	9.67131			4,497,519,210.00	43,000	5,357,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	9.68438	122.89930	9.65892			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	30.79904	100.00000	30.72443			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.59184	113.22249	15.55325			1,471,892,370.00	13,000	9,487,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	29.47574	100.00000	29.40433			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.87763	100.00000	11.85119			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.23510	151.06546	3.22486			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	32.81044	125.57279	32.72366			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	42.68317	100.00000	42.36279			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.76928	100.26923	10.74313			0.00	0	70,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.35788	108.77896	10.33320			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	20.09061	99.90066	20.02794			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.42868	99.89602	9.39927			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	40.38729	100.00000	40.26120			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.96479	112.73330	17.92072			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.77875	100.19041	9.75502			0.00	0	12,500,000.00
BAW4	On	15/09/2013	Spot Bond			100.45105	61.78732	100.45105	61.63537			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	54.42088	102.32887	54.29678			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.72950	100.17231	28.65980			0.00	0	400,000.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.72779	103.90134	27.66413			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.29773	108.14051	11.27094			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	37.05554	101.25961	36.96476			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.87427	104.66313	17.82917			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.27024	61.16941	100.27024	61.02086			0.00	0	0.00
BAYA04	On	30/09/2015			102.35861	20.22849	102.35861	20.17845			0.00	0	0.00
BAYA05	On	30/09/2015			102.28416	20.21893	102.28416	20.16896			0.00	0	0.00
BAYA06	On	30/09/2016			100.27011	14.16528	100.27011	14.13088			0.00	0	0.00
BAYA07	On	31/12/2015			102.23278	17.23073	102.23278	17.18816			0.00	0	0.00
BAYA08	On	31/12/2017			103.79822	13.21770	103.79822	13.18459			0.00	0	0.00
BAYA09	On	31/12/2015			100.27685	16.36492	100.27685	16.32518			0.00	0	0.00
BAYA10	On	31/12/2015			100.27685	16.36492	100.27685	16.32518			0.00	0	0.00
BAYA11	On	31/03/2016			100.27691	16.36491	100.27691	16.32517			0.00	0	0.00
BAYA12	On	31/03/2016			101.50925	17.03569	101.50925	16.99385			0.00	0	0.00
BAYA13	On	31/03/2016			102.45999	17.89896	102.45999	17.85465			0.00	0	0.00
BAYA14	On	30/09/2015			102.35861	20.22849	102.35861	20.17845			0.00	0	0.00
BAYA15	On	30/06/2016			102.86494	15.43343	102.86494	15.39509			0.00	0	0.00
BAYA16	On	30/09/2016			102.39307	11.87225	102.39307	11.84287			0.00	0	0.00
BAYA17	On	30/09/2016			100.26206	13.85090	100.26206	13.81726			0.00	0	0.00
BAYA18	On	31/12/2016			100.25556	12.60528	100.25556	12.57467			0.00	0	0.00
BAYA19	On	31/12/2016			100.25556	12.60528	100.25556	12.57467			0.00	0	0.00
BAYA20	On	30/09/2014			100.24109	30.61627	100.24109	30.54195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On	31/03/2013	Spot Bond			100.18420	88.46085	100.18420	88.25188			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	18.79579	100.00000	18.75025			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.92479	15.03001	100.92479	14.98270			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.32752	15.86316	100.32752	15.81350			0.00	0	0.00
BAYA25	On	30/06/2017	Spot Bond			99.23300	13.64466	99.23300	13.60233			0.00	0	0.00
BAYA26	On	30/09/2017	Spot Bond			99.11456	1.78732	99.11456	1.78179			0.00	0	0.00
BAYA27	On	30/09/2017	Spot Bond			100.00000	2.03587	100.00000	2.02682			0.00	0	0.00
BAYA28	On	30/09/2013	Spot Bond			100.18154	52.12649	100.18154	51.89440			0.00	0	0.00
BAYA29	On	31/12/2015	Spot Bond			100.00000	6.71066	100.00000	6.67796			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			104.64060	20.87373	104.64060	20.82107			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			103.89800	18.06762	103.89800	18.02233			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			102.66503	17.13708	102.66503	17.09459			0.00	0	0.00
BAYB05	On	30/06/2019	Spot Bond			100.33517	16.52439	100.33517	16.47264			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	5.63175	100.00000	5.62109			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	20.44485	100.00000	20.39533			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	18.60711	100.00000	18.56204			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	11.48587	100.00000	11.45805			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	11.48587	100.00000	11.45805			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.88697	100.00000	13.85333			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.03282	100.00000	12.00367			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond				100.44416	84.20039	100.44416	83.81093			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.27701	31.58462	100.27701	31.50708			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.28373	19.66298	100.28373	19.61471			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond				100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BCP64UOn	24/01/2013	Spot Bond				100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				165.86185	2.74698	165.86185	2.73798			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				134.98268	8.46512	134.98268	8.44534			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				135.23863	9.68207	135.23863	9.65941			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				98.54987	8.59177	98.54987	8.57289			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				101.43384	33.59935	101.43384	33.51691			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.16538	59.52292	100.16538	59.37851			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				101.00289	45.13960	101.00289	45.02927			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.89815	43.43842	100.89815	43.33235			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				102.94694	59.31562	102.94694	59.16814			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				101.21182	54.59266	101.21182	54.45898			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On	31/03/2013			100.25001	88.50068	100.25001	88.29149			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	8.15374	100.66600	8.13366			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	29.31795	100.38899	29.24590			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	27.23075	100.00000	27.14573			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	63.66902	100.00000	63.52887			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.92268	101.42461	9.89834			0.00	0	65,500,000.00
BG22A2	On	21/07/2016			101.43555	9.97049	101.43555	9.94602			0.00	0	151,000,000.00
BG22A3	On	21/07/2016			101.46836	10.11387	101.46836	10.08906			0.00	0	257,000,000.00
BG22B1	On	21/07/2016			101.57774	10.59126	101.57774	10.56524			0.00	0	19,000,000.00
BG22C1	On	21/07/2016			101.68711	11.06779	101.68711	11.04057			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	12.39751	101.99310	12.36694			0.00	0	51,000,000.00
BG22YU	On	21/07/2016			100.00000	3.65766	100.00000	3.64880			0.00	0	77,315,432.00
BG32A1	On	30/10/2016			101.25226	9.49007	101.25226	9.46683			0.00	0	162,357,491.00
BG32A2	On	30/10/2016			101.32200	9.81881	101.32200	9.79473			0.00	0	190,000,000.00
BG32A3	On	30/10/2016			101.35188	9.95957	101.35188	9.93515			0.00	0	0.00
BG32A4	On	30/10/2016			101.36184	10.00647	101.36184	9.98194			0.00	0	0.00
BG32B	On	30/10/2016			101.48134	10.56873	101.48134	10.54279			0.00	0	0.00
BG32C	On	30/10/2016			101.64062	11.31664	101.64062	11.28882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	3.57868	100.00000	3.57001			0.00	0	82,000,000.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	3.57868	100.00000	3.57001			0.00	0	90,814,561.00
BG42A1 On	15/03/2017	Spot Bond				100.41538	9.41262	100.41538	9.38947			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.45116	10.01619	100.45116	9.99155			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.46091	10.18074	100.46091	10.15570			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				105.04449	11.77323	105.04449	11.74580			0.00	0	817,000.00
BG42B On	15/03/2017	Spot Bond				100.49015	10.67423	100.49015	10.64798			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.54199	10.71673	100.54199	10.69036			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				109.02542	31.38808	109.02542	31.31394			5,451,271,000.00	50,000	4,750,000.00
BIDC24 On	27/11/2012	Spot Bond				99.33557	94.59378	99.33557	94.35088			0.00	0	0.00
BIDC25 On	25/01/2013	Spot Bond				98.45450	82.25100	98.45450	82.06892			0.00	0	0.00
BIDC26 On	02/08/2013	Spot Bond				95.58562	60.99422	95.58562	60.88222			0.00	0	0.00
BIDC27 On	05/02/2013	Spot Bond				100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
BIDC28 On	20/02/2013	Spot Bond				100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.78103	12.87520	100.78103	12.84379			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	7.62378	100.00000	7.60531			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032			100.94045	7.98323	100.94045	7.96372			0.00	0	0.00
BLG1B	On	21/11/2015			100.78378	12.89731	100.78378	12.86585			0.00	0	0.00
BLG1C	On	21/11/2015			100.82929	13.26194	100.82929	13.22958			0.00	0	0.00
BLG1D	On	21/11/2015			100.91196	13.92436	100.91196	13.89035			0.00	0	0.00
BLG1E	On	21/11/2015			101.25521	16.67689	101.25521	16.63604			0.00	0	0.00
BLG1F	On	21/11/2032			101.82396	15.52476	101.82396	15.48654			0.00	0	0.00
BMWFO3	On	15/06/2013			100.43475	61.65362	100.43475	61.50204			0.00	0	43,000,000.00
BSR05	On	01/07/2013			100.66283	59.42326	100.66283	59.27845			0.00	0	0.00
BSR08	On	07/12/2012			102.16271	94.89833	102.16271	94.65455			0.00	0	0.00
BSR09	On	20/12/2013			100.41213	42.17941	100.41213	42.04580			0.00	0	0.00
BUS01U	On	30/09/2016			100.00000	8.86197	100.00000	8.84049			0.00	0	0.00
CBL05	On	02/11/2012			101.68827	81.47990	101.68827	81.47990			0.00	0	0.00
CBL06	On	02/11/2014			117.90266	25.22122	117.90266	25.15672			3,419,177,140.00	29,000	4,571,000.00
CBL08	On	02/11/2016			125.14109	13.22722	125.14109	13.19175			0.00	0	0.00
CBL09	On	29/01/2017			102.03851	12.10022	102.03851	12.07038			0.00	0	0.00
CBL10	On	06/05/2014			101.32226	37.19630	101.32226	31.05341			0.00	0	0.00
CBL11	On	06/05/2016			111.35530	13.53342	111.35530	13.50091			2,227,106,000.00	20,000	9,080,000.00
CBL12	On	06/09/2018			105.54647	13.00879	105.54647	12.97836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			101.86680	9.83184	101.86680	11.53167			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.98464	106.76252	13.95217			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.84526	100.85304	17.78913			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.95480	107.65219	14.91984		116,910,278,340.00		1,086,000	6,814,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.45055	101.28817	0.44855			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	21.15737	101.82280	21.07678			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	9.10926	100.00000	9.04089		71,650,000,000,000.00		716,500,000	700,000,000.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.64072	122.47945	14.60255			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	14.25240	118.42047	14.21623			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.87208	117.20315	10.84440		234,406,300,000.00		2,000,000	37,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	14.16676	100.88420	14.13180			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	17.12761	104.14474	17.09944			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	99.59257	101.65048	99.32700			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	31.45016	102.86721	31.37202			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.23399	103.30382	22.17854			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.56401	101.25944	97.30066			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	18.17166	100.80383	18.11390			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	90.48234	100.33426	90.26099			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.61895	91.54668	100.61895	91.32161			0.00	0	0.00
CLN104	On	15/06/2014			100.74860	33.76842	100.74860	33.68516			0.00	0	0.00
CLN108	On	20/06/2013			100.40933	61.18040	100.40933	61.03001			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
CLN114	On	20/06/2013			100.40933	61.18040	100.40933	61.03001			0.00	0	0.00
CLN115	On	20/06/2013			100.40933	61.18040	100.40933	61.03001			0.00	0	0.00
CLN116	On	31/08/2013			100.91360	64.72815	100.91360	64.56833			0.00	0	0.00
CLN117	On	20/06/2013			100.41216	61.20692	100.41216	61.05645			0.00	0	0.00
CLN118	On	20/06/2013			100.38376	60.94176	100.38376	60.79200			0.00	0	0.00
CLN120	On	20/06/2013			100.36102	60.72963	100.36102	60.58041			0.00	0	0.00
CLN123	On	23/05/2013			100.95747	65.29180	100.95747	65.13227			0.00	0	0.00
CLN126	On	20/08/2015			101.78237	23.68133	101.78237	23.62305			0.00	0	0.00
CLN127	On	01/07/2013			100.19516	59.58025	100.19516	59.43566			0.00	0	0.00
CLN130	On	20/08/2015			101.76269	23.53403	101.76269	23.47612			0.00	0	0.00
CLN132	On	20/09/2013			100.38372	60.94177	100.38372	60.79201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133 On	20/09/2013	Spot Bond			100.36383	60.75616	100.36383	60.60687			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	24.31224	101.86667	24.25236			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	65.41899	100.97002	65.25913			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	65.23803	100.92517	65.07868			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	65.21659	101.01305	65.05541			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	61.25994	100.41784	61.10935			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	61.07435	100.39797	60.92423			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	61.12739	100.40359	60.97714			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	56.74779	104.39421	56.61626			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	73.28958	101.82300	73.14957			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	54.78254	102.79173	54.65716			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	66.96592	101.32621	66.80177			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	96.66805	100.86778	96.41490			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	43.42982	100.52565	43.32296			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.76497	101.34356	42.65897			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.76497	101.34356	42.65897			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	84.75159	99.85161	84.56052			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	24.20514	101.22270	24.14586			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162 On	20/09/2015	Spot Bond			100.00000	17.74787	100.00000	17.70441			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.55298	100.00000	17.50999			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.79486	100.42338	13.76095			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.65617	100.00000	41.55526			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	96.54321	100.00000	96.29245			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	88.31867	100.50974	88.10944			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	88.43262	100.82702	88.22255			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	88.36987	100.54079	88.16048			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	88.37521	100.49424	88.16590			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.71606	100.00000	40.61742			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	13.21985	100.39213	13.18736			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66792	100.00000	66.66791			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66792	100.00000	66.66791			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.82865	100.60029	13.79460			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.19567	102.77141	13.16598			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.82865	100.60029	13.79460			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.73401	100.01323	10.70800			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.85837	100.90290	35.76984			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	37.44188	100.91909	37.34942			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.88556	106.57524	6.86959			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	15.05055	99.04734	15.01440			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.29594	106.47706	3.28800			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.57635	100.91984	13.54574			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	37.42383	101.01820	37.33135			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.82865	100.60029	13.79460			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.82865	100.60029	13.79460			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.74549	106.09892	3.73641			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.95976	106.04227	6.94286			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	14.06182	100.61212	14.02719			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	89.91818	100.32240	89.69984			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209 On	20/03/2013	Spot Bond			100.39517	90.68813	100.39517	90.46562			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	61.80603	100.47626	61.65401			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	44.09654	100.57686	43.98798			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.55695	99.98364	27.49020			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.63262	99.98339	27.56568			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	12.01378	103.62392	11.98626			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.82893	99.99988	27.76152			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.74475	99.99989	27.67754			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.66424	99.79173	10.63846			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.66284	99.80002	10.63706			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	12.02125	103.81175	11.99367			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	12.02125	103.81175	11.99367			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.77125	104.34821	35.68024			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	36.40434	107.51178	36.30923			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.28519	107.00303	14.25177			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.66107	100.43472	10.63486			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.59345	100.48341	11.56493			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	61.43205	100.44030	61.28100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229 On	14/06/2013	Spot Bond			100.44323	61.45341	100.44323	61.30230			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.34316	99.90043	20.29393			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.34316	99.90043	20.29393			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	35.72207	100.94701	35.64995			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	81.59467	101.15359	81.41329			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	84.89947	99.83657	84.70808			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	84.89947	99.83657	84.70808			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.25837	100.64882	13.23167			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	8.87552	101.05242	8.85382			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	97.59098	100.93369	97.33045			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.48078	100.44136	10.45972			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	22.59135	100.86994	22.53619			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.77360	100.93114	10.74728			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.41514	101.19905	11.38976			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.41514	101.19905	11.38976			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	22.55206	100.81644	22.49703			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	22.57191	100.81889	22.51683			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.72466	100.84952	15.68628			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			101.47693	15.55246	101.47693	15.51428			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	21.39079	100.47537	21.33818			0.00	0	0.00
CLN249	On	24/02/2017			101.44712	15.29174	101.44712	15.25422			0.00	0	0.00
CLN250	On	26/03/2015			100.26649	20.88585	100.26649	20.83458			0.00	0	0.00
CLN251	On	26/03/2015			100.26649	20.88585	100.26649	20.83458			0.00	0	0.00
CLN252	On	26/03/2015			100.26649	20.88585	100.26649	20.83458			0.00	0	0.00
CLN253	On	26/03/2015			100.26649	20.88585	100.26649	20.83458			0.00	0	0.00
CLN254	On	26/03/2015			100.26649	20.88585	100.26649	20.83458			0.00	0	0.00
CLN255	On	26/03/2015			100.27379	21.05576	100.27379	21.00406			0.00	0	0.00
CLN256	On	26/03/2017			100.28582	9.87985	100.28582	9.85559			0.00	0	0.00
CLN257	On	26/03/2017			100.28582	9.87985	100.28582	9.85559			0.00	0	0.00
CLN258	On	26/03/2017			100.28582	9.87985	100.28582	9.85559			0.00	0	0.00
CLN259	On	26/03/2017			100.28582	9.87985	100.28582	9.85559			0.00	0	0.00
CLN260	On	26/03/2017			100.28582	9.87985	100.28582	9.85559			0.00	0	0.00
CLN261	On	26/03/2017			100.28785	9.93348	100.28785	9.90908			0.00	0	0.00
CLN262	On	26/03/2019			106.98684	10.32105	106.98684	10.29664			0.00	0	0.00
CLN263	On	20/06/2014			100.51194	31.19170	100.51194	31.11496			0.00	0	0.00
CLN264	On	18/08/2014			100.89505	31.22912	100.89505	31.15286			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On	02/04/2013			100.15533	84.58022	100.15533	84.32665			0.00	0	0.00
CLN266	On	16/03/2014			100.39498	41.62436	100.39498	41.52205			0.00	0	0.00
CLN267	On	16/03/2014			100.39498	41.62436	100.39498	41.52205			0.00	0	0.00
CLN268	On	30/04/2017			101.37065	9.16916	101.37065	9.14020			0.00	0	0.00
CLN269	On	20/06/2017			100.49989	11.08676	100.49989	11.05949			0.00	0	0.00
CLN270	On	24/02/2017			101.35958	14.70540	101.35958	14.66934			0.00	0	0.00
CLN271	On	20/06/2017			100.58462	12.72592	100.58462	12.69459			0.00	0	0.00
CLN272	On	20/06/2017			100.39320	9.22754	100.39320	9.20487			0.00	0	0.00
CLN273	On	20/06/2017			100.39040	9.17277	100.39040	9.15023			0.00	0	0.00
CLN274	On	20/06/2017			100.40357	9.22627	100.40357	9.20360			0.00	0	0.00
CLN275	On	22/05/2017			100.91562	8.98820	100.91562	8.95992			0.00	0	0.00
CLN276	On	24/05/2017			101.06552	10.43220	101.06552	10.39933			0.00	0	0.00
CLN277	On	25/05/2017			100.99983	10.40833	100.99983	10.37555			0.00	0	0.00
CLN278	On	20/06/2017			100.40244	9.20437	100.40244	9.18174			0.00	0	0.00
CLN279	On	20/06/2015			100.54373	19.36607	100.54373	19.31841			0.00	0	0.00
CLN280	On	07/06/2017			100.65226	8.90302	100.65226	8.87475			0.00	0	0.00
CLN281	On	21/06/2015			100.36006	15.77498	100.36006	17.87995			0.00	0	0.00
CLN282	On	27/06/2015			100.24531	17.49095	100.24531	17.43562			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283 On	20/09/2015	Spot Bond				100.37919	16.00072	100.37919	15.95005			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond				100.44355	9.45302	100.44355	9.42307			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond				100.44355	9.45302	100.44355	9.42307			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond				100.44355	9.45302	100.44355	9.42307			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond				100.44355	9.45302	100.44355	9.42307			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond				101.18342	9.02084	101.18342	8.98079			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond				100.81012	11.47985	100.81012	11.42903			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond				100.17296	2.03217	100.17296	2.02237			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond				100.17296	2.03217	100.17296	2.02237			0.00	0	0.00
CLN292 On	26/06/2017	Spot Bond				100.17084	2.03231	100.17084	2.02251			0.00	0	0.00
CLN293 On	30/06/2017	Spot Bond				100.14936	2.00928	100.14936	2.00003			0.00	0	0.00
CLN294 On	26/06/2017	Spot Bond				100.14949	2.02779	100.14949	2.01789			0.00	0	0.00
CLN295 On	30/06/2017	Spot Bond				100.15029	2.01274	100.15029	2.00337			0.00	0	0.00
CLN296 On	20/12/2017	Spot Bond				100.00000	1.32341	100.00000	1.31530			0.00	0	0.00
CLN297 On	30/06/2017	Spot Bond				100.00000	1.93217	100.00000	1.92175			0.00	0	0.00
CLN298 On	30/06/2017	Spot Bond				100.00000	1.93499	100.00000	1.92442			0.00	0	0.00
CLN299 On	30/06/2017	Spot Bond				100.00000	1.89395	100.00000	1.88285			0.00	0	0.00
CLN300 On	20/12/2017	Spot Bond				100.00000	1.22227	100.00000	1.21259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	20.58968	100.00000	20.54436			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.58968	100.00000	20.54436			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.69087	34.94295	0.69026			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	62.87906	154.47129	62.71459			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	93.41993	100.53703	93.18286			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	93.40876	100.53241	93.17172			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	116.55590	100.00000	116.30718			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	96.19453	154.29358	95.93534			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	93.39758	100.52779	93.16058			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	67.28533	152.83040	67.09886			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	82.26577	101.20452	82.08280			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	82.26577	101.20452	82.08280			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.93643	156.76383	4.91872			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	71.65903	94.77223	71.53133			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	71.13831	97.02201	71.00948			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	93.40876	100.53241	93.17172			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	93.40876	100.53241	93.17172			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.08811	100.00000	15.05116			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	72.04940	101.10498	71.91243			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	7.07887	120.49629	7.06056			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	17.95553	78.86322	17.92694			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	18.00922	78.68249	17.98060			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.35033	100.01914	11.32283			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.35033	100.01914	11.32283			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	12.07111	100.44036	12.04143			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	10.17300	100.40864	10.14800			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.44531	100.41492	9.42209			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	58.39257	100.01997	58.21022			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.55614	100.41000	9.53265			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	9.01213	101.50812	8.97200			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	15.31496	109.94659	15.27794			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	69.99474	106.29178	69.85893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			106.25789	12.91122	106.25789	12.88119			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.88968	122.59946	14.85083			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	19.51117	112.90836	19.46350			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.81039	111.62273	10.78393			0.00	0	9,000,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	88.21875	100.00000	88.01780			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	104.14310	5.86800	104.12662			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	22.46154	100.79434	22.40674			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.45319	100.83040	10.42769			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	22.36418	100.70290	22.30906			402,811,600,000.00	4,000,000	2,000,000.00
CPL007	On	01/08/2015	Spot Bond			101.26682	14.73101	101.26682	14.66556			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	94.52582	100.65651	94.28006			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	94.58775	100.45141	94.34851			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	73.27981	100.00000	73.13697			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	81.44500	100.18699	81.26333			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	74.95917	100.13300	74.81319			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	42.17577	100.21016	41.98997			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.81626	100.22082	20.72456			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On	03/10/2013	Spot Bond			100.19483	57.42725	100.19483	57.17431			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	57.49190	104.31041	57.36090			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	19.07645	133.09009	19.02334			0.00	0	14,300,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.66157	111.95336	10.63585			249,655,992,800.00	2,230,000	77,240,000.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.69728	110.94098	10.67165			247,398,385,400.00	2,230,000	200,570,000.00
E170	On	01/08/2020	Spot Bond			142.91138	12.57336	142.91138	12.53657			393,006,295,000.00	2,750,000	23,000,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	17.12736	101.79146	17.08521			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	25.10528	100.97946	25.02537			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.49715	101.06163	10.46372			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.38697	101.11630	4.37299			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.83191	101.17092	1.82607			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.51100	126.54006	12.47652			126,540,060,000.00	1,000,000	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.77000	113.60413	1.77000	113.58943			2,478,000,000.00	1,400,000	102,200,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	12.15669	111.69838	12.12741			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	11.02342	112.15374	10.99635			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.47258	106.65311	9.45023			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	17.33738	100.93077	17.29503			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	97.31213	100.81699	99.63526			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
EQ181U	On	03/12/2012			100.00000	95.65188	100.00000	95.40849			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
EQ183U	On	24/01/2013			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
EQS01	On	18/11/2014			126.47802	24.74627	126.47802	24.67846			0.00	0	0.00
EQS02	On	01/07/2015			109.43400	24.70510	109.43400	24.64657			0.00	0	0.00
EQS04	On	22/09/2015			107.25989	18.03365	107.25989	17.98664			0.00	0	0.00
EQS05	On	25/04/2017			101.66692	10.10347	101.66692	10.07148			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012			101.08827	97.04357	101.08827	98.51950			0.00	0	0.00
ERS3A8	On	17/11/2014			101.14823	22.12313	101.14823	23.90786			0.00	0	0.00
ERS3B1	On	17/11/2012			101.26753	97.03848	101.26753	98.80422			0.00	0	0.00
ERS3B2	On	17/08/2014			101.05103	30.14239	101.05103	31.74981			0.00	0	0.00
ERS3C1	On	17/11/2012			101.34215	97.03636	101.34215	98.92285			0.00	0	0.00
ERS3C2	On	17/08/2014			101.17066	30.67283	101.17066	32.47303			0.00	0	0.00
ERSA10	On	17/08/2013			100.93125	64.21047	100.93125	65.54059			0.00	0	0.00
ERSA11	On	17/08/2014			100.96871	29.77731	100.96871	31.25218			0.00	0	0.00
ERSA12	On	17/08/2015			100.99870	15.91582	100.99870	17.47311			0.00	0	0.00
ERSA13	On	17/08/2013			100.93575	64.21974	100.93575	65.55711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			105.94219	17.05313	105.94219	17.01334			0.00	0	61,950,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.38309	111.43974	9.36029			87,591,635,640.00	786,000	505,927,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	11.04093	117.73441	11.01318			41,207,043,500.00	350,000	290,275,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.88397	95.26383	8.86497			43,821,361,800.00	460,000	44,095,000.00
ES33	On	15/09/2033	Spot Bond			9.06000	86.55456	9.11000	86.12288			279,129,540,000.00	30,809,000	559,400,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	20.44666	100.85636	20.35611			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	92.98723	100.35540	92.75632			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	43.65890	100.00000	43.33120			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.33085	100.00000	10.30583			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.05319	100.00000	10.02884			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	66.40205	101.07344	66.23965			0.00	0	700,000.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	66.54053	101.11222	66.37772			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	66.98352	101.23627	66.81946			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	67.23263	101.30601	67.06786			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	28.71318	105.15565	28.64624			218,513,440,700.00	2,078,000	17,922,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.83928	103.15112	11.81240			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	80.97935	101.02281	80.97935			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.55742	93.68795	100.55742	93.45015			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.49836	10.37201	100.49836	10.34650			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	8.14628	100.49830	8.12624			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	9.22713	101.51768	9.20447			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	15.38521	111.84945	15.34791			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	9.38358	100.44644	9.36051			60,267,864,000.00	600,000	300,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	46.89335	100.00000	46.78636			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	55.99887	211.83970	55.82294			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			105.16707	62.52949	105.16707	62.38607			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.24905	121.95151	3.24039			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	4.17410	266.05149	4.15485			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.99766	145.44748	1.99167			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.19834	186.40405	3.18686			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	19.13604	118.97136	19.08675			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.69998	100.00000	23.64695			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.69998	100.00000	23.64695			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.46435	51.72712	3.46040			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.41044	32.59207	3.40780			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.68547	31.38364	3.68272			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			103.71290	38.44634	103.71290	38.35866			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	82.64625	101.43171	82.46169			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	15.06495	101.42118	15.02799			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	45.46898	100.70350	45.37738			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	42.13900	100.43778	42.05433			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.70189	101.37968	14.66584			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.70189	101.37968	14.66584			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.84940	100.95684	10.82259			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	14.48622	101.35502	14.45070			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.49706	11.03208	100.49706	11.00493			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.81157	64.53003	100.81157	64.37257			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.62812	14.29238	100.62812	14.25718			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.42343	9.60955	100.42343	9.58593			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.46990	10.50704	100.46990	10.48120			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.53541	31.74961	100.53541	31.67148			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			98.00000	9.00136	98.00000	8.97139			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.23225	100.00000	9.19724			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.61842	14.13063	100.61842	14.09584			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.45750	10.48665	100.45750	10.46087			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.56406	100.56313	12.53313			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.49228	100.61014	13.45906			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	10.01601	100.43349	9.99139			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.30557	100.51033	11.27775			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.79062	100.67570	14.75417			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	9.55056	100.44913	9.52030			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.35773	100.00000	7.32610			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	11.02209	100.53319	10.98714			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	12.88026	100.63883	12.83938			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	10.10630	100.48091	10.07426			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	10.69095	100.51430	10.65705			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	12.30665	100.60627	12.26759			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	11.51859	100.56147	11.48206			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	12.78307	100.63331	12.74250			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	13.48269	100.67296	13.43988			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	12.27747	100.60461	12.23851			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	12.42776	100.58527	12.38834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136 On	20/09/2017	Spot Bond			100.52263	10.83705	100.52263	10.80269			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	11.15280	100.51264	11.11744			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	13.03577	100.64764	12.99439			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	12.88998	100.63938	12.84907			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	12.49141	100.61676	12.45177			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	13.05520	100.64874	13.01376			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	11.27524	100.54761	11.23949			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	10.14529	100.48314	10.11313			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	8.74075	100.40273	8.71306			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	13.60896	100.68010	13.56574			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	30.22168	100.48314	30.12588			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	18.66078	100.54650	18.60161			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.47936	101.08864	3.46285			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.52041	9.95501	100.52041	9.92344			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.44745	1.76249	100.44745	1.75691			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			98.00000	1.75377	98.00000	1.74141			0.00	0	0.00
FRC152 On	20/12/2017	Spot Bond			100.00000	1.35356	100.00000	1.34595			0.00	0	0.00
FRC153 On	20/12/2017	Spot Bond			100.00000	1.35356	100.00000	1.34595			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On	20/12/2017	Spot Bond			100.00000	1.27497	100.00000	1.26609			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			103.88434	39.03348	103.88434	38.94436			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			101.69803	27.51789	101.69803	27.45021			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.46014	17.65015	100.46014	17.60675			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.45737	14.42186	100.45737	14.38640			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			101.67764	56.11664	101.67764	55.97866			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.36192	6.90500	101.34281			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	10.23049	98.80765	10.20571			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	75.53370	113.68077	75.35642			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	57.84627	100.00003	57.70613			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	29.27892	100.38660	29.20697			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.62447	101.46163	8.60331			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.80842	109.33538	6.79230			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.56271	100.46640	12.53181			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.65887	100.47150	12.62773			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.21527	109.51236	5.20290			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.65695	111.32550	24.60645			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.78408	109.33538	4.77275			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			114.09057	5.81480	114.09057	5.80055			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.27786	114.42023	8.26058			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	90.94772	100.45580	90.72499			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.61232	101.66489	9.58870			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.65892	100.00000	17.61566			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	17.12445	100.79789	17.08222			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.39160	100.69405	15.35368			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.42991	4.73000	107.40752			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	91.36737	100.56499	91.14341			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.60702	100.70697	15.56854			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	10.01016	100.40068	9.98556			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.20324	100.46304	11.17569			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	25.28441	100.61808	25.22214			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.80661	100.54671	12.77510			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.39514	100.52525	12.36464			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	90.53018	100.34678	90.30869			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	90.51931	100.34394	90.29785			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	92.20880	100.32862	92.02383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.34043	92.20967	100.34043	92.02468			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	92.21690	100.34112	92.03190			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	90.50335	100.34682	90.28138			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.60297	100.44788	10.58166			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.16266	100.64235	13.13616			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.59234	100.44732	10.57105			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	24.03737	98.04956	23.99012			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.65066	100.67532	13.62317			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	15.15567	101.43156	15.11849			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	54.12924	101.08680	53.99684			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	56.00908	102.04635	55.87091			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	54.18527	101.11165	54.05270			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	55.24643	104.68033	55.10701			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	55.65896	96.98334	55.52777			0.00	0	300,000.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	54.36620	101.19191	54.23309			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	54.81813	101.39248	54.68367			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	55.37252	101.63872	55.23641			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	55.72015	101.79324	55.58300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			137.45936	14.52605	137.45936	14.48296			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	63.45602	101.30769	63.29879			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	26.55000	104.00517	26.48338		208,010,340,000.00	2,000,000	700,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.18638	20.58302	100.18638	20.51865			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.76085	103.41346	11.73149			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.53306	100.62484	9.50314			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.79880	101.45882	8.77720			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.60736	100.00000	11.58534			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	4.27352	254.50193	4.25439			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	4.17602	265.81898	4.15677			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.31736	249.70910	4.29828			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	3.01614	117.34620	3.00857		1,408,154,400,000.00	12,000,000	3,000,000.00	
FRS49	On	27/10/2020	Spot Bond			101.41744	6.93319	101.41744	6.91617			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.26981	117.54524	3.26133			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.59122	101.77641	10.56516			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.91525	100.01476	10.88880			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	55.05461	101.49749	54.91944			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.82388	101.25022	6.80717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.29734	41.49811	100.29734	41.39620			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.83237	90.41057	2.82640			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	88.16304	100.18030	87.95229			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	90.12108	100.00000	89.90180			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	63.62835	100.68430	63.42851			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.75008	100.00000	0.74775			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	12.16752	101.11871	12.12874			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	61.65203	100.52362	61.45655			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	60.89724	100.43945	60.70430			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	6.53130	101.12618	6.51071			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.37513	101.07593	15.32615			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.76114	100.44759	7.73654			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.77407	100.44015	28.68291			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	13.80963	100.76967	13.76575			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.77069	101.24351	25.65621			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	67.60775	101.17008	67.30094			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.70820	100.00000	2.68787			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	38.99347	100.00000	38.70079			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On	30/10/2042	Spot Bond			2.25000	101.26725	2.25000	101.24671			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	29.09765	105.55013	29.02960			1,794,352,210.00	17,000	1,883,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.61085	106.51279	21.55994			6,177,741,820.00	58,000	742,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.26934	104.36488	12.24090			0.00	0	57,000,000.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.59934	105.51532	10.57456			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.44139	113.83008	10.41558			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.22506	108.96559	11.20617			8,717,247,200.00	80,000	4,620,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.34712	117.28648	13.31349			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.99105	102.81960	10.96630			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.45536	79.83345	10.43609			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.66512	100.94835	14.62890			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	21.19062	100.00000	21.03158			0.00	0	1,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.95419	100.01778	20.88876			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.78827	104.81266	11.76102			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	79.87239	100.00000	79.70563			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	86.06765	100.00000	85.87639			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	80.68253	100.00000	80.51444			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT19	On	28/11/2012	Spot Bond			100.63710	94.28110	100.63710	94.03665			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	98.16503	100.81750	97.90328		57,827,304,920.00	573,584	143,396.00	
GRA292	On	15/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	97.60536	99.49839	97.34635			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	89.77043	99.03016	89.55232			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRB89	On	25/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	66.71093	99.80110	66.71093			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	66.74602	99.64339	66.74601			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD181	On	31/01/2013	Spot Bond			100.00000	80.93126	100.00000	100.00000		22,411,000,000,000.00	224,110,000	224,110,000.00	
GRD182	On	04/02/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	7.14519	100.01501	7.12787			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	9.04849	100.01973	9.02657			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A1On	18/11/2012	Spot Bond			100.00000	98.22687	100.00000	97.96701			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.85290	98.22441	100.85290	97.96242			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.88829	98.28379	100.88829	98.02156			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			101.01560	98.49758	101.01560	98.23445			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.57078	21.98032	100.57078	21.92621			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			101.42786	10.11360	101.42786	10.08878			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			99.93193	15.36865	99.93193	15.33144			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.43806	11.12870	100.43806	11.10135			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			102.01673	18.98116	102.01673	18.93435			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.31458	11.46849	100.31458	11.44031			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			99.88260	15.93608	99.88260	15.86607			0.00	0	0.00
HILB02 On	13/09/2017	Spot Bond			100.51108	10.35824	100.51108	10.31200			0.00	0	0.00
HILC02 On	17/01/2013	Spot Bond			100.00000	83.52403	100.00000	83.33333			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	54.64710	105.54321	54.50819			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			105.54321	54.64710	105.54321	54.50819			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	61.46403	100.00000	61.34773			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6On	19/07/2013	Spot Bond			100.00000	67.95596	100.00000	67.82702			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			101.63173	56.30677	101.63173	56.16837			85,370,653,200.00	840,000	680,000.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.99565	101.67762	14.95878			0.00	0	400,000.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	16.06802	105.13866	16.02732			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	54.70055	105.76786	54.56123			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	56.41586	101.68917	56.27713			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	15.30670	101.75803	15.26904			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.92458	117.06290	13.88578			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	54.76949	106.05795	54.62966			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	56.61212	101.79257	56.47278			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.70611	101.86140	15.66742			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	14.30479	117.06290	14.26493			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	55.01354	107.08651	54.87188			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	56.87361	101.93042	56.73345			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	16.19345	101.98773	16.15353			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			108.34719	55.31172	108.34719	55.16779			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			110.21153	55.75080	110.21153	55.60352			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			115.88630	10.81028	115.88630	10.78346			10,429,767,000.00	90,000	35,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23On	07/12/2023	Spot Bond				272.42396	4.12271	272.42396	4.10338			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.12837	271.70682	4.10906			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.30981	101.83148	11.28454			2,749,449,960.00	27,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.29254	102.02133	11.26728			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.37588	1.15000	111.36343			224,425,031,150.00	195,152,201	198,752,201.00
I2038	On 31/01/2038	Spot Bond				1.92000	108.31051	1.92000	108.29615			8,282,843,520.00	4,313,981	18,313,981.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.52809	2.06000	113.51221			756,678,761,220.00	367,319,787	296,000,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.61921	95.45000	20.58139			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	92.06070	100.50759	91.83179			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	93.40822	100.56563	93.17230			0.00	0	500,000.00
IBL11	On 12/03/2015	Spot Bond				109.26558	22.50333	109.26558	22.44920			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	92.43560	100.86049	92.20329			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	21.64672	102.46253	21.59254			102,462,530,000.00	1,000,000	1,000,000.00
IBL14	On 28/06/2015	Spot Bond				100.92206	16.07798	100.92206	16.03829			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	59.77100	100.23329	59.62431			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.52781	42.23610	100.52781	42.13217			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.74849	41.79495	100.74849	41.69190			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				103.45013	39.07805	103.45013	38.98813			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			108.14435	14.96711	108.14435	14.93140			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.96839	111.48026	10.94158			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	36.06464	102.47730	35.98276			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	38.44270	99.82217	38.34972			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	31.08802	100.88835	31.01212			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.87862	106.87614	24.81881			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	13.08495	105.97204	13.05476			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	25.58894	101.15611	25.52631			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	9.64100	101.23137	9.61738			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.53297	119.59470	4.52144			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.93464	121.25275	2.92709			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.86601	100.15533	20.80077			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.73414	100.16252	9.70371			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.92294	105.78604	9.89982			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.82082	100.66354	15.77060			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	8.35675	100.43811	8.33028			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	73.67798	100.00000	73.51580			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.25441	99.89211	18.21382			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.25441	99.89211	18.21382			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.14172	100.97091	9.12144			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.96516	5.00000	102.93756			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.68701	101.37699	15.63746			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.74025	101.30327	14.69370			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.52037	112.11249	16.48003			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.58644	100.20174	21.53347			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.58644	100.20174	21.53347			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	10.13287	101.14829	10.10092			0.00	0	36,000,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.30622	100.00000	8.28588			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	53.07399	101.89135	52.83698			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	49.85302	101.88356	69.51777			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	72.90936	101.64472	72.57350			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	23.06585	101.44581	23.01362			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	64.42011	100.58397	64.11208			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	71.52316	104.33728	71.36015			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	13.41794	101.67347	13.85543			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN178U	On	24/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	66.76864	99.54183	99.72802			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	98.12858	99.44217	97.86694			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	96.32946	99.34271	96.07756			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	94.59926	99.22914	94.35659			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	92.93304	99.12821	92.69908			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	91.32771	99.02750	91.10198			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	85.45312	98.62666	85.25626			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	84.10742	98.52695	83.91689			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	82.80603	98.42745	82.62154			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On	29/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.21679	100,000.00000	0.21551			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On	29/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On	08/10/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	42.48658	100.00000	42.16876			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	40.76522	100.00000	40.49516			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	39.44809	100.00000	39.21357			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	38.40826	100.00000	38.20118			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	37.56679	100.00000	37.38149			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	36.87201	100.00000	36.70441			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	69.56014	101.10218	69.30250			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	82.05504	100.97718	99.45421			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	66.11096	101.06512	65.94928			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.54361	100.29400	14.50828			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.58660	103.81357	17.54256			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.93631	101.94170	16.89456			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.66490	100.00000	100.40345			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012	Spot Bond			100.51669	93.39093	100.51669	93.15458			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.92734	100.34045	8.90542			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	80.63909	100.00000	80.47109			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.71283	100.81708	24.65186			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.65643	100.33341	10.63025			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	91.73004	100.35507	91.50338			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	84.08659	100.00000	83.70611			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.40124	6.50000	100.38942			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	84.28886	100.13131	84.03699			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	81.95888	99.98478	81.72066			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	94.26999	100.42362	94.03041			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	93.11516	100.41625	92.88148			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.94073	100.44355	10.90607			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	88.79994	100.14548	88.58974			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.70378	100.16956	29.61089			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On	07/03/2013	Spot Bond			100.49744	85.38419	100.49744	84.98352			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	57.93713	100.49744	57.67851			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	81.20035	100.32608	80.83851			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	80.84025	100.31481	80.48165			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	94.30768	100.14110	94.06430			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	84.03860	100.14461	83.43327			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	57.12451	100.14677	56.72608			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	61.05298	100.14677	60.62715			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	84.03856	100.14488	83.43324			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.93720	100.00000	16.81921			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	11.29147	100.00000	11.21281			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	82.08885	101.21767	81.90666			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	54.54543	101.23672	54.41183			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	54.54543	101.23672	54.41183			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	57.40773	99.91080	57.26877			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	48.14726	100.00000	48.02933			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	23.10812	100.24109	23.05203			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			102.25661	22.95989	102.25661	22.90315			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.91433	100.77468	43.80602			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.45572	99.93260	20.39189			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.82328	99.93094	12.78327			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.64775	99.92988	9.61765			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	11.07027	104.73009	11.04469			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.79891	104.25515	37.71139			1,146,806,650.00	11,000	7,689,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.30911	100.91681	16.26884			0.00	0	300,000.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.24136	108.21861	11.21453			7,683,521,310.00	71,000	14,529,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	24.24731	101.03261	24.18803			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.49046	100.34728	17.44749			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.36416	109.98505	22.31067			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	10.10218	100.44886	10.07733			0.00	0	15,000,000.00
IV016	On	06/12/2021	Spot Bond			100.75653	9.05477	100.75653	9.03244			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.16375	110.94012	3.15617			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.38865	124.10625	2.38213			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	63.96747	100.58379	63.66863			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.46909	100.18782	8.44261			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On	11/07/2022	Spot Bond			99.99997	8.52586	99.99997	8.48837			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	8.02615	101.62507	7.99039			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.42597	100.60774	0.42407			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00694	100.28878	0.00691			0.00	0	10,000,000.00
IV02E	On	17/10/2013	Spot Bond			100.00000	46.53713	100.00000	46.16783			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.28508	100.00000	2.26986			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.17873	100.00000	2.16304			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	74.97553	102.06373	74.82665			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	88.38523	100.17994	88.17645			0.00	0	1,100,000.00
IV08	On	30/04/2018	Spot Bond			117.77551	12.39297	117.77551	12.36131			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	9.59722	101.74618	9.57361		122,095,416,000.00	0.00	1,200,000	300,000.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.36330	124.10625	2.35685			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	97.60735	99.41373	97.34855			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	95.82812	99.31432	95.57890			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	94.11678	99.20028	93.87665			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	92.46831	99.09942	92.23674			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	90.87977	98.99876	90.65631			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	85.06065	98.62399	84.86560			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	83.73117	98.49850	83.54240			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	82.44204	98.39906	82.25922			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA312	On	22/03/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA330	On	23/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	44.07819	100.00000	43.71496			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	41.94320	100.00000	41.64061			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	40.35441	100.00000	40.09552			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On	28/11/2013	Spot Bond			100.00000	39.12682	100.00000	38.90084			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	38.15025	100.00000	37.94989			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	37.35509	100.00000	37.17521			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	36.69522	100.00000	36.53208			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	58.94984	100.11329	58.80689			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.80878	101.15218	8.78722			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	37.48777	101.33204	37.39586			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	15.22251	101.39683	15.15480			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	87.16305	100.01454	86.96080			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	48.29058	101.10215	48.07631			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	99.46005	100.97704	98.92588			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	9.31750	100.00000	9.24757			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	83.22555	100.00000	83.04264			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	83.08775	100.00000	82.90514			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	85.06404	103.25721	84.87136			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	80.43733	102.85510	80.26614			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.79435	100.85336	2.78360			0.00	0	0.00
KSB008	On	01/11/2017	Spot Bond			100.00000	2.29454	100.00000	2.27732		900,000,000,000.00	9,000,000	600,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	83.71097	100.00000	83.52618			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	73.95000	100.00000	73.80557			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	9.38671	146.46402	9.35826			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	55.47886	101.88203	55.34220			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.94701	100.15505	20.89563			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	17.69833	100.36228	17.63161			11,039,850,800.00	110,000	8,090,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.83782	98.87452	1.83089			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	84.87424	98.55765	84.68017			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	99.45705	99.62912	99.18778			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	48.08101	101.08680	47.86769			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	94.11068	99.30957	93.87032			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	91.31865	99.14082	91.09271			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	84.85556	98.70105	84.66130			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	74.90380	97.83334	74.75372			0.00	0	0.00
MAQ025	On	11/10/2013	Spot Bond			100.00000	50.26322	100.00000	49.88595			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026On	01/02/2013	Spot Bond			100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MBC18 On	21/02/2013	Spot Bond			100.00000	99.99973	100.00000	99.99959			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	85.44041	99.92980	85.24590			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	39.42916	99.92873	39.33370			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	64.14669	100.85528	63.99011			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	30.37682	100.87824	30.30265			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.79972	100.00907	27.73238			0.00	0	300,000.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.99076	99.91959	19.92840			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	11.52901	100.16737	11.44329			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	2.01761	100.17350	2.00882			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	82.60660	100.00000	82.42343			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	82.49296	101.40172	82.30756			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	37.76314	101.42165	37.67049			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	97.13921	100.00000	96.88558			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.28409	100.00000	38.19135			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	98.71794	100.00000	98.45815			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	45.46635	100.00000	45.35621			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.68083	100.00000	39.58470			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	24.17668	100.00000	24.11747			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.20265	100.00000	22.14887			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.13893	100.00000	6.12389			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.98761	100.00000	14.95090			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.28956	106.46019	9.26781		2,555,044,560.00	24,000	24,000.00	
MCB2M On	13/12/2012	Spot Bond			100.46941	92.12383	100.46941	91.89426			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	22.19912	100.55268	22.14448			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.63275	100.10089	26.57343			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.67557	100.10166	26.61617			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	11.00959	100.10553	10.98507			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	10.01438	102.05054	9.99197			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.88508	102.14122	9.86293			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	13.02961	100.13874	13.00058			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.60115	102.46074	12.57285			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.93898	102.63527	12.90988			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	26.55125	109.14290	26.48813		218,285,800,000.00	2,000,000	96,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.53994	100.35527	12.50914			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.36949	7.46429	100.36949	7.44595			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			108.22148	10.87765	108.22148	10.84907			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			105.26282	17.32783	105.26282	17.28739		631,576,920,000.00		6,000,000	26,900,000.00
MIIL01	On	31/05/2015	Spot Bond			100.76354	16.99994	100.76354	16.94593			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			106.38091	13.82956	106.38091	13.79737			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.73012	63.83247	100.73012	63.67512			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			106.29569	13.43790	106.29569	13.40664		4,464,418,980.00		42,000	7,958,000.00
MTN02	On	13/07/2014	Spot Bond			109.35704	33.12301	109.35704	33.04458		11,373,132,160.00		104,000	4,496,000.00
MTN03	On	13/07/2015	Spot Bond			108.68196	20.21096	108.68196	20.16335			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			112.43670	13.32795	112.43670	13.29567		3,822,847,800.00		34,000	4,066,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	48.11485	105.38322	48.00309			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	92.46000	99.21764	92.22820			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	83.90190	98.63643	83.71210			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	73.59719	97.71856	73.45246			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.70006	100.00000	5.68626			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	5.96944	100.00000	5.95498			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.04291	100.00000	6.02828			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.89771	5.54647	100.89771	5.53292			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	5.60412	100.90718	5.59044			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	5.70020	100.92303	5.68628			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	5.74823	100.93092	5.73418			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	5.80585	100.94038	5.79166			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	5.94985	100.96406	5.93531			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	6.04581	100.97993	6.03104			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	6.15134	100.99728	6.13631			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	6.24725	101.01305	6.23198			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	6.29519	101.02081	6.27981			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	6.86987	101.11573	6.85306			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	7.53898	101.22620	7.52051			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	37.72272	101.70052	37.62995			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	25.95030	101.25975	25.88674			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	22.31238	100.87403	22.25791			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	10.03889	101.31348	10.01429		10,131,348,000.00	100,000	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
NBK14B	On	27/08/2015			100.75760	19.39363	100.75760	19.30782			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.84714	100.79541	10.79914			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	18.10433	110.77590	18.06030		13,403,883,900.00		121,000	13,779,000.00
NBK2B	On	15/09/2015			101.00801	17.05844	101.00801	17.01629			0.00	0	300,000.00
NBK3A	On	09/09/2019			118.84122	11.28240	118.84122	11.25337		7,368,155,640.00		62,000	6,638,000.00
NBK4	On	28/10/2024			30.23292	4.22843	30.23292	4.22537			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	84.33484	102.03598	84.14126			0.00	0	2,000,000.00
NBK6A	On	19/04/2015			111.25692	19.53733	111.25692	19.48991			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.70961	101.70058	19.66113			0.00	0	200,000.00
NBK7B	On	19/04/2020			101.79234	7.55518	101.79234	7.53659			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	38.12482	103.06649	38.03737			0.00	0	0.00
NBK8B	On	24/03/2014			100.27352	40.89245	100.27352	40.79204			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			107.67718	14.62412	107.67718	14.58935		11,198,426,720.00		104,000	9,496,000.00
NBK9B	On	23/03/2016			100.28219	12.72496	100.28219	12.69372			0.00	0	0.00
NBK11	On	31/03/2013			117.77042	80.67872	117.77042	80.49528			0.00	0	1,700,000.00
NCLN17	On	24/01/2013			101.18874	83.20780	101.18874	83.01900			0.00	0	0.00
NCLN19	On	07/03/2013			100.66622	93.73282	100.66622	93.49468			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	28.55432	100.00000	28.50014			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44 On	17/09/2014	Spot Bond			100.00000	36.06707	100.00000	35.99864			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	23.06797	100.88001	23.01165			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	92.47606	100.53804	92.24431			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	89.57921	100.29682	89.36228			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	89.34916	100.27583	89.13334			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	89.34916	100.27583	89.13334			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	89.34916	100.27583	89.13334			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	21.57792	100.26098	21.52551			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	21.04555	100.01676	20.99457			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.66764	99.92572	20.61761			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	17.35615	100.72872	17.31337			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.82823	78.84167	16.80153			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.53646	100.68736	13.50310			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.91996	101.44317	11.89070			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.51759	101.58167	12.48684			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			101.36186	11.86663	101.36186	11.83754			0.00	0	0.00
NCLN67	On	13/07/2016			99.92294	11.28470	99.92294	11.25738			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	83.40250	100.00000	83.21758			0.00	0	0.00
NCLN69	On	27/05/2016			74.70107	13.77276	74.70107	13.75172			0.00	0	0.00
NCLN70	On	30/08/2013			100.71896	63.73306	100.71896	63.57767			0.00	0	0.00
NCLN71	On	17/03/2014			100.42509	41.55459	100.42509	41.47109			0.00	0	0.00
NCLN72	On	17/03/2014			100.41859	41.48350	100.41859	41.40015			0.00	0	0.00
NCLN73	On	03/07/2015			100.13494	16.78410	100.13494	16.71021			0.00	0	0.00
NCLN74	On	15/08/2017			101.09351	8.86214	101.09351	8.82282			0.00	0	0.00
NCLN75	On	20/09/2017			100.28784	2.09471	100.28784	2.08483			0.00	0	0.00
NCLN76	On	20/09/2015			100.21716	10.57928	100.21716	10.52764			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.72868	100.00000	2.70820			0.00	0	0.00
NED11	On	17/09/2015			108.64353	18.47325	108.64353	18.42902			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	91.84071	100.43443	91.61249			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	94.91896	103.93706	94.67569			0.00	0	0.00
NED6	On	20/09/2013			103.85854	54.27881	103.85854	54.15353			0.00	0	0.00
NED8	On	08/02/2014			105.20960	42.07583	105.20960	41.97929		6,838,624,000.00	65,000	5,535,000.00	
NED9	On	06/07/2017			100.00389	7.44512	100.00389	7.42707			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				122.15519	19.41562	122.15519	19.36538			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				109.62449	11.26767	109.62449	11.23804			0.00	0	5,501,000.00
NET41 On	16/02/2013	Spot Bond				100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
NHM001On	04/09/2015	Spot Bond				100.87482	11.44589	100.87482	11.39464			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				154.74879	6.00385	154.74879	5.98458			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				110.78287	10.95558	110.78287	10.92936			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				112.47442	11.43643	112.47442	11.40567			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				100.87478	11.41858	100.87478	11.39070			0.00	0	2,148,000.00
NQ1A12On	22/05/2014	Spot Bond				100.84223	30.71572	100.84223	30.64076			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond				100.77827	64.64561	100.77827	64.48791			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.82862	16.70425	100.82862	16.65173			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				114.30671	11.49710	114.30671	11.46573			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				100.88848	31.02204	100.88848	30.94629			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.82727	64.84311	100.82727	64.68486			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.85447	16.88453	100.85447	16.83143			0.00	0	450,000.00
NQ1C10On	22/05/2020	Spot Bond				112.37668	11.88135	112.37668	11.84942			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				100.94287	31.38225	100.94287	31.30559			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond				100.89257	65.10639	100.89257	64.94742			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14On	22/05/2015	Spot Bond			100.90208	17.21646	100.90208	17.16228			0.00	0	200,000.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	97.41117	100.00000	97.15617			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.90209	65.14479	100.90209	64.98570			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	97.55488	100.00000	97.29950			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	65.37229	100.92679	65.21262			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	97.62672	100.00000	97.37115			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	65.63828	101.02443	65.47781			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	65.99456	101.11272	65.83310			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	10.01741	101.14634	9.99291			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.98691	101.06357	12.95515			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			133.37761	49.45197	133.37761	49.30859			0.00	0	30,000,000.00
NRA014On	30/04/2014	Spot Bond			112.65666	34.04780	112.65666	33.96386			0.00	0	124,200,000.00
NRA018On	30/11/2018	Spot Bond			127.61916	14.96535	127.61916	14.92505			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			133.90446	9.30834	133.90446	9.28202			0.00	0	3,829,000.00
NRA023On	31/05/2023	Spot Bond			166.40319	6.31056	166.40319	6.28920			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			132.37089	14.38820	132.37089	14.34832			0.00	0	6,100,000.00
NTC09On	18/04/2013	Spot Bond			99.96864	84.78939	99.96864	84.59761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			99.87889	39.00604	99.87889	38.91166			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			99.88231	38.87805	99.88231	38.78397			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			101.83987	11.84473	101.83987	11.81556			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			101.27473	18.90586	101.27473	18.85953			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			101.19990	49.58422	101.19990	49.36404			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			101.37662	15.12448	101.37662	15.05722			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	14.71919	100.00000	14.68352			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	14.76704	100.00000	14.73127			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	14.79576	100.00000	14.75992			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	15.48495	100.00000	15.44744			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	16.25073	100.00000	16.21136			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.03678	100.00000	20.98581			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			110.62267	14.97169	110.62267	14.93552		343,483,390,350.00	3,105,000	103,595,000.00	
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.00640	100.00000	3.98878			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			109.71000	12.09831	109.71000	12.07379			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	22.47834	100.00000	22.42390			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	6.44750	100.00000	6.43171			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.48296	60.50515	100.48296	60.31337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On	25/01/2013	Spot Bond			98.38076	82.26194	98.38076	82.07994			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	56.56678	100.00000	56.44124			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.73845	98.56209	100.73845	98.30157			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.42050	29.34336	100.42050	29.27121			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			103.78737	94.52730	103.78737	94.28595			0.00	0	800,000.00
PR2A3B	On	15/12/2012	Spot Bond			100.37625	91.58377	100.37625	91.35687			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.37300	61.14545	100.37300	60.99519			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.39251	61.30594	100.39251	61.15526			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	61.51454	100.41791	61.36332			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	91.62777	100.38925	91.40074			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	29.49196	100.43155	29.41945			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	94.71926	103.92808	94.47714			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	61.57340	100.42500	61.42202			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	61.85599	100.42441	61.70391			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	91.70479	100.41200	91.47752			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	29.82405	100.45623	29.75071			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	62.05473	100.48342	61.90209			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012	Spot Bond			100.47042	91.90281	100.47042	91.67492			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	30.19103	100.48350	30.11677			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	62.48248	100.53526	62.32873			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	45.01045	101.01119	44.90042			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	37.34894	115.36704	37.18920			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	25.06443	90.32933	25.01287			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.16536	36.97373	1.16428			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			5.45500	122.93559	5.46500	122.88777		109,290,375,746,960.00	034,899,312	21,899,529,632.00	
R158	On	15/09/2015	Spot Bond			122.26482	27.36842	122.26482	27.24657			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	13.08905	85.50505	13.06333			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.69968	128.79704	22.59496			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.20777	81.26980	7.19421			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	60.19247	106.08559	60.05343			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.68500	127.94329	7.72000	127.56985		53,384,786,396,570.00	946,621,522	11,190,572,471.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.09448	34.66514	1.09353			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04533	32.55096	1.04447			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.48849	115.65518	213.46951	115.28573		43,288,008,192,067.30	202,765,068	1,430,000,000.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.18000	280.18795	1.18000	280.15634			168,420,909,120.00	142,729,584	220,466,930.00
R201	On	21/12/2014	Spot Bond			5.05000	110.64988	5.04000	110.65568			16,642,578,000,000.00	295,560,000	1,532,970,000.00
R202	On	07/12/2033	Spot Bond			1.86000	208.23143	1.86000	208.20409			1,018,769,400,240.00	547,725,484	1,342,376,062.00
R2023	On	28/02/2023	Spot Bond			7.15500	105.70738	7.19000	105.42792			16,097,218,830,000.00	249,786,000	3,185,098,000.00
R203	On	15/09/2017	Spot Bond			5.83000	111.28129	5.83000	111.26363			16,515,602,950,000.00	832,865,000	7,243,780,000.00
R204	On	21/12/2018	Spot Bond			6.11500	112.51319	6.12000	112.46799			10,520,875,178,465.00	720,502,891	6,314,583,841.00
R2048	On	28/02/2048	Spot Bond			99.20808	10.23809	99.20808	10.21533			139,303,025,532,000.00	404,150,000	1,636,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	39.92639	100.00000	39.82968			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.06000	105.09670	5.07500	105.06490			9,873,501,801,460.00	951,284,941	1,628,829,941.00
R207	On	15/01/2020	Spot Bond			6.44000	106.83614	6.46500	106.67169			24,359,239,464,000.00	782,490,600	5,450,303,100.00
R208	On	31/03/2021	Spot Bond			6.65500	101.28096	6.68000	101.10335			118,704,897,198,855.00	836,949,241	9,472,172,179.00
R209	On	31/03/2036	Spot Bond			8.45500	78.30211	8.50500	77.86963			26,107,028,428,675.00	087,762,085	9,834,522,376.00
R210	On	31/03/2028	Spot Bond			1.57000	158.69980	1.57000	158.68020			53,474,743,220.00	34,060,346	260,446,723.00
R211	On	31/01/2017	Spot Bond			0.22000	123.75734	0.22000	123.74662			4,414,085,280.00	20,064,024	1,160,053,012.00
R212	On	31/01/2022	Spot Bond			1.07000	129.30855	1.08000	129.18830			180,827,892,100.00	168,998,030	1,426,465,039.00
R213	On	28/02/2031	Spot Bond			8.26000	89.48895	8.29500	89.17073			28,036,835,400,000.00	394,290,000	3,737,960,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.44259	77.73332	9.42547			85,125,059,132,120.00	095,091,000	6,115,327,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	74.25340	98.10852	74.10549			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			95.74929	51.17075	95.74929	51.06028			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	35.35948	93.40448	35.28469			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.84711	91.01110	24.79568			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	18.08447	87.49080	18.04825			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	13.08905	85.50505	13.06333			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.61971	83.47163	9.60119			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.20777	81.26980	7.19421			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	89.08732	99.35642	88.87180			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	61.18195	96.68315	61.05025			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	42.00971	94.26296	41.92116			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	29.30014	91.92899	29.23965			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.71630	89.76971	20.67437			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.19667	86.42385	15.16688			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	11.07832	84.45562	11.05701			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.22830	82.31050	8.21281			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.24279	79.97373	6.23132			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.16518	75.56089	5.15614			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.10141	73.15412	4.09443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			69.91580	3.43402	69.91580	3.42840			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.79756	67.83418	2.79309			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.30786	65.82731	2.30427			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.93146	63.84766	1.92854			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.82169	60.09257	1.81907			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.57443	58.22853	1.57223			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.47228	55.42223	1.47031			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.30282	53.71567	1.30112			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.16341	52.07678	1.16194			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04788	50.50256	1.04659			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94739	49.04085	0.94625			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.86256	47.63992	0.86155			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32993	40.84619	1.32858			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.26552	39.49703	1.26428			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.21118	38.20719	1.21002			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.16536	36.97373	1.16428			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12680	35.79392	1.12579			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.09448	34.66514	1.09353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			33.58493	1.06756	33.58493	1.06666			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04533	32.55096	1.04447			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	44.38612	100.64880	44.27678			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	57.68657	99.92574	57.54691			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.65865	99.90770	12.62801			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	18.25421	100.96576	18.19674			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.83641	100.00000	1.82834			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	93.15096	100.56581	92.91570			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	60.18532	100.63344	59.99431			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	61.90014	100.61948	61.70370			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	58.16314	100.62865	57.90323			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	20.75660	100.22952	20.70567			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	74.13859	100.00000	74.04091			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.48281	92.37119	100.48281	92.13689			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			101.67229	26.89724	101.67229	26.83110			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	104.19785	5.87500	104.18134			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.84394	100.43560	100.84394	100.16484			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.93776	20.53621	100.93776	20.44521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On	09/01/2013	Spot Bond			100.29264	85.04446	100.29264	84.84619			0.00	0	0.00
RES14	On	04/10/2013	Spot Bond			100.11180	45.30605	100.11180	44.96571			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.68733	30.33637	100.68733	30.26162			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			101.03586	95.90485	101.03586	95.65592			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	96.05292	101.10798	95.80344			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	25.83909	102.70350	25.77498			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	13.40913	100.28309	13.38252			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.54989	102.22019	11.52136			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	14.80409	101.97649	14.76758			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	14.80409	101.97649	14.76758			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	53.24757	99.90414	53.01359			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	67.26584	100.99069	66.96763			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	61.82307	100.58819	61.54689			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	43.33120	100.00000	43.00597			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.61813	100.38461	4.59753			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.40148	100.43152	0.39969			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	44.47137	100.88031	44.36160			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On	25/02/2014			100.00000	38.70269	100.00000	38.62606			0.00	0	0.00
RPG02	On	25/11/2014			101.00223	24.05911	101.00223	24.00031			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	101.51821	5.25000	101.50392			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.69570	100.00000	0.69399			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	3.78400	100.00000	3.77483			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RW21	On	21/04/2021			109.50878	9.51699	109.50878	9.49419			2,737,719,500.00	25,000	5,975,000.00
SA061U	On	14/12/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SBC2	On	28/04/2016			105.69036	8.16401	105.69036	8.14789			0.00	0	0.00
SBK10	On	19/11/2012			100.82812	97.92102	100.82812	97.66060			0.00	0	0.00
SBK12	On	24/11/2016			117.11129	16.17521	117.11129	16.13474			0.00	0	29,700,000.00
SBK13	On	24/11/2016			100.96377	11.05911	100.96377	11.03209			0.00	0	0.00
SBK14	On	01/12/2017			109.76738	13.92101	109.76738	13.88776			0.00	0	15,000,000.00
SBK15	On	23/01/2022			101.55586	7.23293	101.55586	7.21516			0.00	0	0.00
SBK16	On	15/03/2023			100.47716	8.12728	100.47716	8.10729			0.00	0	0.00
SBK17	On	31/07/2024			101.44951	8.48236	101.44951	8.45584			0.00	0	1,000,000.00
SBK18	On	24/10/2020			100.00000	11.86307	100.00000	11.77403			0.00	0	0.00
SBK19	On	24/10/2019			100.00000	11.91205	100.00000	11.82264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			110.28697	22.70440	110.28697	22.65027			4,190,904,860.00	38,000	15,762,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	72.80726	101.21158	72.66633			1,214,538,960.00	12,000	2,706,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.81906	101.86258	9.79688			2,444,701,920.00	24,000	7,376,000.00
SBKI11	On	09/04/2014	Spot Bond			127.67688	34.22907	127.67688	34.13358			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	38.30665	159.66556	38.18265			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	63.13441	152.98792	62.97025			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.34195	117.95662	19.29246			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	19.25941	118.36117	19.21000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	19.21823	118.56412	19.16886			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	66.93541	143.82678	66.76280			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.56361	103.68838	10.53927			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.30360	118.14423	19.25415			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	19.28297	118.24540	19.23354			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	56.02149	211.65251	55.84558			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	73.80515	100.00000	73.66072			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.77962	100.42831	8.75804			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	31.42017	99.21990	31.34376			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.51998	100.36654	30.44499			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.15186	10.99833	100.15186	10.97165			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	59.56478	100.16711	59.42026			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	54.19830	100.00000	54.06700			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.65396	107.02647	10.62877			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	45.62004	101.09831	45.50844			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.55629	101.18390	11.52799			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.93064	100.29283	7.91116			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.04177	100.00000	1.03946			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.18625	100.30374	8.16615			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.66148	112.35030	12.63068			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	9.17122	107.31305	9.14984			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	6.04666	101.14300	6.02758			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	22.16452	100.81390	22.11044			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.80678	100.85958	8.77908			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.33293	100.88565	8.31258			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.52734	107.86744	9.51145		233,748,742,480.00	2,167,000	4,933,000.00	
SBS3	On	25/05/2026	Spot Bond			100.17939	11.78236	100.17939	11.75639			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.42482	102.91713	12.39681		3,807,933,810.00	37,000	1,363,000.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			102.48454	75.73265	102.48454	75.58032			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	16.11771	118.34171	16.07705			7,455,527,730.00	63,000	10,037,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	66.20051	120.99445	66.02518			0.00	0	3,800,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.18179	265.12288	4.16255			0.00	0	4,200,000.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.53297	119.59470	4.52144			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.42086	112.58000	10.39249			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	91.90948	100.00000	91.70108			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.55804	100.00000	2.55177			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21886	82.63494	0.21839			0.00	0	0.00
SHI05	On	31/01/2017	Spot Bond			100.00000	5.80633	100.00000	5.76228			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.40124	6.50000	100.38942			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.67425	100.49004	10.64799			100,490,040,000.00	1,000,000	1,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.22255	59.77849	100.22255	59.63178			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.69822	100.24006	16.65724			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	10.08397	100.37865	10.05919			0.00	0	1,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.38505	104.63904	10.36809			3,871,644,480.00	37,000	563,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	58.41252	104.53403	58.27919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			110.17225	13.98886	110.17225	13.95554			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	65.17382	104.99511	65.02370			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.66979	102.86503	10.64536			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.86913	101.14731	30.79358			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.61337	100.91285	11.58501			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	17.03344	101.15213	16.99175			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.37658	100.91985	9.35367			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.63172	110.58806	15.59417			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	20.04454	99.95086	19.98198			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.66795	100.74418	10.64165			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.25519	100.29998	10.23000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.32769	101.49647	9.29819			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.33834	89.26946	8.32144			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.37133	88.92846	8.35442			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.74268	107.77651	23.70289			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.81777	97.48656	9.79661			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	8.67235	100.44496	8.64487			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.44812	104.60347	10.42387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010 On	15/09/2015	Spot Bond			119.58561	19.01320	119.58561	18.96402			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.87185	101.19280	2.86036			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	56.74854	100.00000	56.62260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913 On	19/07/2013	Spot Bond			100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.73677	100.00000	52.61973			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	52.61973	100.00000	52.50296			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	52.50296	100.00000	52.38644			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	56.74854	100.00000	56.62260			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	66.74598	99.64354	66.74597			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	98.12694	99.53077	97.86508			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	97.86539	99.51589	97.60495			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	97.34664	99.48756	97.08902			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	97.34663	99.48776	97.08902			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	96.32636	99.42961	96.07426			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	96.32631	99.43109	96.07421			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	97.33073	100.10042	97.07162			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	95.82460	99.40185	95.57518			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	95.57757	99.34562	95.32958			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	94.59402	99.33096	94.35113			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	89.77024	99.03221	89.55213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN949	On	29/11/2012			99.30851	94.11074	99.30851	93.87038			0.00	0	0.00
SYN950	On	15/01/2013			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN953	On	05/02/2013			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.79787	117.60842	17.75271			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	9.36160	104.75139	9.33996			0.00	0	0.00
T018	On	15/07/2014			100.00000	36.48436	100.00000	36.40405			0.00	0	0.00
TF105U	On	25/10/2014			100.00000	27.17279	100.00000	26.96883			0.00	0	0.00
TFS06	On	20/03/2014			102.75446	38.31466	102.75446	38.22699		308,263,380,000.00	3,000,000	1,500,000.00	
TFS100	On	22/01/2013			98.53867	82.78995	98.53867	82.60532			0.00	0	0.00
TFS101	On	06/02/2013			98.31078	80.14124	98.31078	79.96862			0.00	0	0.00
TFS102	On	14/12/2012			99.10758	90.64700	99.10758	90.42443			0.00	0	0.00
TFS103	On	14/03/2013			97.81910	74.45812	97.81910	74.30984			0.00	0	0.00
TFS104	On	29/01/2013			100.00000	66.66673	100.00000	66.66672			0.00	0	0.00
TFS73	On	11/02/2013			100.94335	98.64704	100.94335	98.38083			0.00	0	0.00
TFS77	On	12/04/2013			99.98492	85.83165	99.98492	85.63481			0.00	0	0.00
TFS78	On	18/04/2013			99.89383	84.67679	99.89383	84.48538			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			101.19250	14.03935	101.19250	14.00497			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.90175	107.95127	13.86917			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	93.91577	100.57712	93.67614			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.52357	100.87887	43.43671			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.07919	100.92142	43.94047			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.76971	101.62026	7.74512			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	8.00857	101.66672	7.98320			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.84266	102.00557	9.82064			0.00	0	0.00
TH10A4	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00
TH10A5	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00
TH10A6	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.52150	101.76658	8.49449			0.00	0	0.00
TH10B2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.61617	101.98019	9.58563			0.00	0	0.00
TH10C2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	14.09830	102.86169	14.05318			0.00	0	0.00
TH10D2	On	18/07/2017	Spot Bond			100.00000	4.41941	100.00000	4.41941			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			101.66078	10.05837	101.66078	10.03364			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	6.01438	101.48088	5.99962			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.47262	101.58542	6.45672			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.51472	105.94334	6.49811			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.38640	101.79445	7.36823			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.79139	101.88733	7.77219			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	12.04117	102.87096	12.01125			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.77998	101.59334	9.75596			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.79829	101.62589	11.76930			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	10.01039	101.64915	9.98578			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.62482	101.62589	6.60854			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.72646	101.64915	6.70992			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.77725	101.66078	6.76060			0.00	0	300,000.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.85681	101.61194	9.83259			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	10.01039	101.64915	9.98578			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.53762	101.77704	10.51168			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			101.77704	7.28466	101.77704	7.26672			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			101.77704	10.53762	101.77704	10.51168			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1 On	18/07/2016	Spot Bond				101.96303	11.30253	101.96303	11.27468			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond				102.00952	8.29613	102.00952	8.27567			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond				101.95141	11.25479	101.95141	11.22705			0.00	0	2,500,000.00
THE9D1 On	18/07/2016	Spot Bond				102.88090	15.04544	102.88090	15.00805			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond				102.93896	12.29835	102.93896	12.26778			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond				102.91574	15.18648	102.91574	15.14873			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.16956	40.40038	100.16956	40.30236			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				115.34604	19.91430	115.34604	19.86454		675,351,064,200.00	5,855,000	6,669,000.00	
TL20 On	22/02/2020	Spot Bond				98.42479	10.51504	98.42479	10.49537			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				113.10271	13.57470	113.10271	13.54167		578,407,258,940.00	5,114,000	1,002,000,000.00	
TN20 On	17/09/2020	Spot Bond				114.87864	10.43327	114.87864	10.40714		1,220,815,307,280.00	10,627,000	307,589,460.00	
TN23 On	06/11/2023	Spot Bond				120.75839	8.94627	120.75839	14.30948		382,924,854,690.00	3,171,000	115,000,000.00	
TN25 On	19/08/2025	Spot Bond				105.49834	10.80292	105.49834	10.77808		105,498,340,000.00	1,000,000	132,700,000.00	
TN27 On	14/11/2027	Spot Bond				103.04013	12.85343	103.04013	12.82443		240,701,743,680.00	2,336,000	12,600,000.00	
TORQ1 On	15/04/2022	Spot Bond				100.87844	6.06525	100.87844	6.03652			0.00	0	0.00
TORQ2 On	15/04/2022	Spot Bond				100.89915	6.20626	100.89915	6.17685			0.00	0	0.00
TORQ3 On	15/04/2022	Spot Bond				100.92536	6.38478	100.92536	6.35452			0.00	0	0.00
TORQ4 On	15/04/2022	Spot Bond				100.92812	6.40356	100.92812	6.37322			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5	On	15/04/2022	Spot Bond			101.05768	7.28533	101.05768	7.25077			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	12.34342	101.32571	12.28473			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	21.91504	100.00000	21.73912			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	11.34962	100.00000	11.25851			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.72583	100.00000	9.64776			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.16611	10.00000	100.13841			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.16197	9.75000	100.13496			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.16137	100.00000	10.13430			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.65347	100.00000	57.54409			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	75.55699	97.58601	75.40466			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	67.96163	96.66726	67.83953			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	94.11498	99.23248	93.87479			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	86.44041	98.71758	86.23880			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	64.29371	99.76004	64.17194			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	79.96772	98.31631	79.79584			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			114.88602	11.00999	114.88602	10.98241			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	100.90729	104.60170	100.63079			2,928,847,600.00	28,000	14,000.00
UTR041	On	19/04/2014	Spot Bond			99.85679	39.07404	99.85679	38.97950			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	13.00580	99.84614	12.97433			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.99956	100.02475	21.94626			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	12.22489	107.51485	12.19586			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.75028	100.00000	46.63702			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	101.26631	100.00000	100.99038			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	47.12235	100.00000	47.00301			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	101.37850	100.00000	101.10226			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	47.25330	100.00000	47.13883			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	15.95624	101.12514	15.90593			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	10.01169	101.16690	9.98012			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.46402	101.16870	7.44049			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	80.52479	100.00000	80.35703			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	94.28181	100.62384	94.03739			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	8.05718	142.66000	8.03764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			125.92352	17.94744	125.92352	17.89988			135,619,631,040.00	1,077,000	67,644,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	6.00814	235.74310	5.98228			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.61126	110.71509	21.55957			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.40653	112.63018	13.37402			0.00	0	56,100,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.98058	114.13989	11.95122			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.95512	112.54320	11.92615			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.91071	112.28516	11.88189			112,285,160,000.00	1,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.85470	95.75673	52.74058			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.82804	94.53097	43.73543			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.93119	86.34739	14.90209			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	34.37218	92.99863	34.30014			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.74726	91.84060	28.68829			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.33599	85.12782	12.31198			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.54918	90.00797	21.50570			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.90559	86.33473	14.87654			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.08298	64.79116	2.07975			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02853	100.00000	0.02847			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.98247	100.00000	18.94646			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.42002	100.00000	19.38317			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.33798	100.00000	16.30698			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.33798	100.00000	16.30698			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.49572	100.00000	14.46822			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.49572	100.00000	14.46822			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.21913	100.00000	12.19601			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.13751	100.00000	9.12018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	8.63149	100.00000	8.61511			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.26164	100.00000	7.24786			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00

**Total for j-Bonds :** **809,422,206,848,308.00 ,431,468,181 104 210 270 078.00**

**Grand Total:** **19,427,175,961,315.00 131,537,460 04 211 773 449.00**