



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future			9.01990	9.01990	9.11720	9.11720		12.78	175,509,214.20	19,458	310,984.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	727.33230	0.72733	822.63820	0.82264	727.332	12.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	7.43230	0.00743	5.43820	0.00544	7.432	12.86	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	632.08240	0.63208	726.12540	0.72613	632.082	12.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	12.18240	0.01218	8.92540	0.00893	12.182	12.59	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	451.92790	0.45193	539.68720	0.53969	451.928	12.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	32.02790	0.03203	22.48720	0.02249	32.028	12.26	208,181.35	6,500	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	411.13730	0.41114	495.13300	0.49513	411.137	12.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	41.23730	0.04124	27.93300	0.02793	41.237	12.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	922.49070	0.92249	1,019.43350	1.01943	922.491	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.59070	0.00259	2.23350	0.00223	2.591	13.40	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	335.17810	0.33518	413.10700	0.41311	335.178	12.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	65.27810	0.06528	45.90700	0.04591	65.278	12.45	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	320.96620	0.32097	397.53550	0.39754	320.966	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	71.06620	0.07107	50.33550	0.05034	71.066	12.48	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	539.40940	0.53941	631.53000	0.63153	539.409	12.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	19.50940	0.01951	14.33000	0.01433	19.509	12.33	19,509.40	1,000	4,376.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	267.63740		0.26764	338.34250	0.33834	267.637	12.58	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	97.73740		0.09774	71.14250	0.07114	97.737	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	237.26560		0.23727	304.01630	0.30402	237.266	12.65	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	117.36560		0.11737	86.81630	0.08682	117.366	12.65	704,193.60	6,000	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	372.16830		0.37217	453.28930	0.45329	372.168	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	52.26830		0.05227	36.08930	0.03609	52.268	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	174.87620		0.17488	230.57310	0.23057	174.876	12.88	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	174.97620		0.17498	133.37310	0.13337	174.976	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	162.59920		0.16260	0.00000	0.00000	162.599	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	192.69920		0.19270	0.00000	0.00000	192.699	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	300.29880		0.30030	374.74490	0.37474	300.299	12.52	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	80.39880		0.08040	57.54490	0.05754	80.399	12.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	99.24840		0.09925	132.27660	0.13228	99.248	14.02	99,248.40	1,000	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	329.34840		0.32935	265.07660	0.26508	329.348	14.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	87.64940		0.08765	117.26250	0.11726	87.649	14.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	367.74940		0.36775	300.06250	0.30006	367.749	14.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	183.51650		0.18352	241.91720	0.24192	183.517	12.78	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	163.61650		0.16362	124.71720	0.12472	163.616	12.78	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	77.42110		0.07742	103.90450	0.10390	77.421	14.52	464,526.60	6,000	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	407.52110		0.40752	336.70450	0.33670	407.521	14.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	66.74970		0.06675	89.84230	0.08984	66.750	14.82	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	456.84970		0.45685	382.64230	0.38264	456.850	14.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	143.88100		0.14388	188.80570	0.18881	143.881	13.28	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	223.98100		0.22398	171.60570	0.17161	223.981	13.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	53.92760		0.05393	72.25510	0.07226	53.928	15.31	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	534.02760		0.53403	455.05510	0.45506	534.028	15.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	48.15530		0.04816	64.05150	0.06405	48.155	15.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	578.25530		0.57826	496.85150	0.49685	578.255	15.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	83.40190		0.08340	111.72940	0.11173	83.402	14.37	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	383.50190		0.38350	314.52940	0.31453	383.502	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	18.79740		0.01880	24.72210	0.02472	18.797	18.15	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	998.89740		0.99890	907.52210	0.90752	998.897	18.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.76970		0.01277	16.67080	0.01667	12.770	19.19	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,192.86970		1.19287	1,099.47080	1.09947	1,192.870	19.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	60.49780		0.06050	81.54280	0.08154	60.498	15.02	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	490.59780		0.49060	414.34280	0.41434	490.598	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.39440		0.00439	5.69020	0.00569	4.394	22.50	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,834.49440		1.83449	1,738.49020	1.73849	1,834.494	22.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.34400		0.00334	4.38980	0.00439	3.344	23.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,983.44400		1.98344	1,887.18980	1.88719	1,983.444	23.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	43.08130		0.04308	57.21970	0.05722	43.081	15.89	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	623.18130		0.62318	540.01970	0.54002	623.181	15.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,071.39260		1.07139	1,168.48960	1.16849	1,071.393	14.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.49260		0.00149	1.28960	0.00129	1.493	14.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,021.69010		1.02169	1,118.74660	1.11875	1,021.690	14.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.79010		0.00179	1.54660	0.00155	1.790	14.00	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	7.00100		0.00700	8.98960	0.00899	7.001	21.01	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,537.10100		1.53710	1,441.78960	1.44179	1,537.101	21.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,121.14700		1.12115	1,218.27670	1.21828	1,121.147	14.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.24700		0.00125	1.07670	0.00108	1.247	14.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.12760		9.12760	9.22600	9.22600		13.71	16,082,831.20	1,762	62,314.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	506.11020		0.50611	578.51540	0.57852	506.110	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	138.51020		0.13851	112.51540	0.11252	138.510	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	369.89190		0.36989	430.67840	0.43068	369.892	13.48	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	242.29190		0.24229	204.67840	0.20468	242.292	13.48	823,792.46	3,400	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	250.02020		0.25002	293.17180	0.29317	250.020	14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	422.42020		0.42242	367.17180	0.36717	422.420	14.46	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	220.41130		0.22041	259.01420	0.25901	220.411	14.83	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	492.81130		0.49281	433.01420	0.43301	492.811	14.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	153.32710		0.15333	180.21000	0.18021	153.327	15.98	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	725.72710		0.72573	654.21000	0.65421	725.727	15.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	129.30010		0.12930	151.80990	0.15181	129.300	16.57	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	851.70010		0.85170	775.80990	0.77581	851.700	16.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	518.96710		0.51897	592.86550	0.59287	518.967	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	131.36710		0.13137	106.86550	0.10687	131.367	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	512.50960		0.51251	585.39090	0.58539	512.510	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	134.90960		0.13491	109.39090	0.10939	134.910	12.90	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	109.82730		0.10983	128.68350	0.12868	109.827	17.16	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	982.22730		0.98223	902.68350	0.90268	982.227	17.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	697.90220		0.69790	784.52550	0.78453	697.902	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	70.30220		0.07030	58.52550	0.05853	70.302	12.80	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.24220		9.24220	9.34250	9.34250		14.39	0.00	0	25,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	299.84640		0.29985	337.64940	0.33765	299.846	15.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	707.64640		0.70765	645.14940	0.64515	707.646	15.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	297.35100		0.29735	334.82470	0.33482	297.351	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	715.15100		0.71515	652.32470	0.65232	715.151	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	244.66010		0.24466	275.05670	0.27506	244.660	16.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	902.46010		0.90246	832.55670	0.83256	902.460	16.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	194.35140		0.19435	218.35450	0.21835	194.351	17.56	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,152.15140		1.15215	1,075.85450	1.07585	1,152.151	17.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	302.39930		0.30240	340.50560	0.34051	302.399	15.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	700.19930		0.70020	638.00560	0.63801	700.199	15.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	673.55610		0.67356	753.45470	0.75345	673.556	13.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	181.35610		0.18136	160.95470	0.16095	181.356	13.15	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	389.12740		0.38913	436.87880	0.43688	389.127	14.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	496.92740		0.49693	444.37880	0.44438	496.927	14.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	372.28490		0.37228	418.24310	0.41824	372.285	15.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	530.08490		0.53008	475.74310	0.47574	530.085	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.34980		9.34980	9.45200	9.45200		15.10	5,161,089.60	552	7,202.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	689.84430		0.68984	757.29110	0.75729	689.844	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	317.94430		0.31794	283.19110	0.28319	317.944	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	678.85140		0.67885	744.22980	0.74423	678.851	14.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	329.05140		0.32905	292.22980	0.29223	329.051	14.09	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	417.29930		0.41730	460.75750	0.46076	417.299	16.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	757.49930		0.75750	698.75750	0.69876	757.499	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	289.02460		0.28902	318.68840	0.31869	289.025	17.66	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,209.22460		1.20922	1,136.68840	1.13669	1,209.225	17.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	715.41830		0.71542	787.46130	0.78746	715.418	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	293.51830		0.29352	263.36130	0.26336	293.518	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	823.40140		0.82340	901.80500	0.90180	823.401	13.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	223.60140		0.22360	199.80500	0.19980	223.601	13.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	730.13810		0.73014	804.67370	0.80467	730.138	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	280.33810		0.28034	252.67370	0.25267	280.338	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	665.23860		0.66524	729.61000	0.72961	665.239	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	343.33860		0.34334	305.51000	0.30551	343.339	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,415.55360		1.41555	1,512.15660	1.51216	1,415.554	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	65.75360		0.06575	60.15660	0.06016	65.754	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.54540		9.54540	9.64560	9.64560		15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,304.87980		1.30488	1,388.78900	1.38879	1,304.880	14.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	309.47980		0.30948	293.18900	0.29319	309.480	14.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	790.99280		0.79099	843.68380	0.84368	790.993	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	845.59280		0.84559	798.08380	0.79808	845.593	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,720.15690		1.72016	1,810.52150	1.81052	1,720.157	14.41		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	174.75690		0.17476	164.92150	0.16492	174.757	14.41		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,376.20460		1.37620	1,461.45020	1.46145	1,376.205	14.17		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	280.80460		0.28080	265.85020	0.26585	280.805	14.17		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,340.29560		1.34030	1,424.88190	1.42488	1,340.296	14.15		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	294.89560		0.29490	279.28190	0.27928	294.896	14.15		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.25420		10.25420	10.34460	10.34460		17.46		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,658.78150		1.65878	1,722.33090	1.72233	1,658.781	15.46		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	554.58150		0.55458	527.73090	0.52773	554.582	15.46		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,630.44320		1.63044	1,693.27350	1.69327	1,630.443	15.50		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	576.24320		0.57624	548.67350	0.54867	576.243	15.50		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,602.59830		1.60260	1,664.65960	1.66466	1,602.598	15.54		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	598.39830		0.59840	570.05960	0.57006	598.398	15.54		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.01990		9.01990	9.11720	9.11720		12.78		1,740,840.70	193	1,509.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	37,980.82880		0.37981	46,153.04250	0.46153	37,980.829	12.38		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,990.82880		0.04991	3,433.04250	0.03433	4,990.829	12.38		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	34,241.08360		0.34241	42,100.27190	0.42100	34,241.084	12.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,251.08360		0.06251	4,380.27190	0.04380	6,251.084	12.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	33,517.81030		0.33518	41,310.70430	0.41311	33,517.810	12.45		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,527.81030		0.06528	4,590.70430	0.04591	6,527.810	12.45		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	32,802.88490		0.32803	40,528.42300	0.40528	32,802.885	12.47		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6,812.88490		0.06813	4,808.42300	0.04808	6,812.885	12.47		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	17,487.61590		0.17488	23,057.31070	0.23057	17,487.616	12.88		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	17,497.61590		0.17498	13,337.31070	0.13337	17,497.616	12.88		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.12760		9.12760	9.22600	9.22600		13.71		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	51,250.95910		0.51251	58,539.09160	0.58539	51,250.959	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	13,490.95910		0.13491	10,939.09160	0.10939	13,490.959	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	50,611.01980		0.50611	57,851.53720	0.57852	50,611.020	12.92		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,851.01980		0.13851	11,251.53720	0.11252	13,851.020	12.92		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	51,896.71190		0.51897	59,286.55070	0.59287	51,896.712	12.88		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,136.71190		0.13137	10,686.55070	0.10687	13,136.712	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.24220		9.24220	9.34250	9.34250		14.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	58,727.51200		0.58728	65,260.88680	0.65261	58,727.512	13.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	24,507.51200		0.24508	21,010.88680	0.21011	24,507.512	13.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	58,189.92410		0.58190	64,683.07860	0.64683	58,189.924	13.59		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	24,969.92410		0.24970	21,433.07860	0.21433	24,969.924	13.59		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	59,269.97080		0.59270	65,905.95180	0.65906	59,269.971	13.53		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,049.97080		0.24050	20,655.95180	0.20656	24,049.971	13.53		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.26200		14.26200	14.37210	14.37210		11.12		44,925,300.00	3,150	9,068.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	937.20090		0.93720	1,041.31310	1.04131	937.201	11.37		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	15.20090		0.01520	9.21310	0.00921	15.201	11.37		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	927.53140		0.92753	1,031.50790	1.03151	927.531	11.32		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	15.53140		0.01553	9.40790	0.00941	15.531	11.32		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	917.87090		0.91787	1,021.70810	1.02171	917.871	11.27		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	15.87090		0.01587	9.60810	0.00961	15.871	11.27		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	453.04590		0.45305	526.58750	0.52659	453.046	10.74		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	91.04590		0.09105	54.48750	0.05449	91.046	10.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	186.37870		0.18638	215.66140	0.21566	186.379	11.55		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	324.37870		0.32438	243.56140	0.24356	324.379	11.55		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	755.17590		0.75518	856.02650	0.85603	755.176	10.46		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	23.17590		0.02318	13.92650	0.01393	23.176	10.46		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	607.20050		0.60720	695.49830	0.69550	607.201	10.52		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	45.20050		0.04520	23.39830	0.02340	45.201	10.52		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.42610		14.42610	14.53790	14.53790		12.34		11,439,897.30	793	3,839.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	784.21170		0.78421	855.79060	0.85579	784.212	11.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	168.11170		0.16811	127.89060	0.12789	168.112	11.57		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	480.08160		0.48008	527.28190	0.52728	480.082	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	393.98160		0.39398	329.38190	0.32938	393.982	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	359.93080		0.35993	390.31780	0.39032	359.931	12.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	583.83080		0.58383	502.41780	0.50242	583.831	12.90	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	313.95630		0.31396	339.82500	0.33983	313.956	13.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	687.85630		0.68786	601.92500	0.60193	687.856	13.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	791.02210		0.79102	863.10190	0.86310	791.022	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	164.92210		0.16492	125.20190	0.12520	164.922	11.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	797.86870		0.79787	870.79550	0.87080	797.869	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	161.76870		0.16177	122.89550	0.12290	161.769	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	200.61270		0.20061	216.59740	0.21660	200.613	14.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,074.51270		1.07451	978.69740	0.97870	1,074.513	14.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	452.54250		0.45254	497.24330	0.49724	452.543	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	426.44250		0.42644	359.34330	0.35934	426.443	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,435.25850		2.43526	2,545.50720	2.54551	2,435.259	14.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.15850		0.00916	7.60720	0.00761	9.159	14.60	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,457.22620		1.45723	1,561.80610	1.56181	1,457.226	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	31.12620		0.03113	23.90610	0.02391	31.126	11.50	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.60150		14.60150	14.71600	14.71600		12.74	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	539.31730		0.53932	561.22330	0.56122	539.317	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	687.81730		0.68782	595.22330	0.59522	687.817	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	535.82170		0.53582	557.47310	0.55747	535.822	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	694.32170		0.69432	601.47310	0.60147	694.322	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	542.84260		0.54284	565.00120	0.56500	542.843	13.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	681.34260		0.68134	589.00120	0.58900	681.343	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.76660		14.76660	14.88370	14.88370		13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	690.68960		0.69069	712.27450	0.71227	690.690	13.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	824.08960		0.82409	728.57450	0.72857	824.090	13.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	687.16880		0.68717	708.53970	0.70854	687.169	13.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	830.56880		0.83057	734.83970	0.73484	830.569	13.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	694.23660		0.69424	716.08760	0.71609	694.237	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	817.63660		0.81764	722.38760	0.72239	817.637	13.59	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09920		0.09920	0.10140	0.10140		17.39	2,480.00	25	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	940.87520		0.00941	1,148.66410	0.01149	940.875	17.80	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	20.87520		0.00021	8.66410	0.00009	20.875	17.80	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	222.76400		0.00223	327.35810	0.00327	222.764	17.39	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	302.76400		0.00303	187.35810	0.00187	302.764	17.39	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	29.37920		0.00029	46.58910	0.00047	29.379	19.74	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,109.37920		0.01109	906.58910	0.00907	1,109.379	19.74	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10040		0.10040	0.10270	0.10270		17.11	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,118.92290		0.01119	1,319.45450	0.01319	1,118.923	17.11	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	78.92290		0.00079	49.45450	0.00049	78.923	17.11	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	443.59390		0.00444	561.70030	0.00562	443.594	17.11	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	403.59390		0.00404	291.70030	0.00292	403.594	17.11	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	154.85380		0.00155	199.61050	0.00200	154.854	19.00	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,114.85380		0.01115	929.61050	0.00930	1,114.854	19.00	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.15240		12.15240	12.16730	12.16730		12.43	27,999,129.60	2,304	33,867.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,159.45210		1.15945	1,174.17950	1.17418	1,159.452	14.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	7.05210		0.00705	6.87950	0.00688	7.052	14.01	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,149.65720		1.14966	1,164.37370	1.16437	1,149.657	13.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	7.25720		0.00726	7.07370	0.00707	7.257	13.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	86.13350		0.08613	91.30820	0.09131	86.134	13.96	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	573.73350		0.57373	564.00820	0.56401	573.733	13.96	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,188.87130		1.18887	1,203.62910	1.20363	1,188.871	14.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	6.47130		0.00647	6.32910	0.00633	6.471	14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,169.25280		1.16925	1,183.99070	1.18399	1,169.253	14.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	6.85280		0.00685	6.69070	0.00669	6.853	14.05	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.30290		12.30290	12.31970	12.31970		13.17	307,572.50	25	33,130.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,112.42750		1.11243	1,128.62110	1.12862	1,112.428	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	49.52750		0.04953	48.92110	0.04892	49.528	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,103.67890		1.10368	1,119.86170	1.11986	1,103.679	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	50.77890		0.05078	50.16170	0.05016	50.779	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,094.95510		1.09496	1,111.12690	1.11113	1,094.955	12.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	52.05510		0.05206	51.42690	0.05143	52.055	12.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.46130		12.46130	12.48190	12.48190		13.67	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	591.84970		0.59185	609.32750	0.60933	591.850	13.49	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	480.54970		0.48055	477.42750	0.47743	480.550	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	772.20770		0.77221	790.66500	0.79067	772.208	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	300.90770		0.30091	298.76500	0.29877	300.908	12.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	766.59810		0.76660	785.03210	0.78503	766.598	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	305.29810		0.30530	303.13210	0.30313	305.298	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	407.82250		0.40782	423.00890	0.42301	407.823	14.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	796.52250		0.79652	791.10890	0.79111	796.523	14.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	761.02730		0.76103	779.43780	0.77944	761.027	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	309.72730		0.30973	307.53780	0.30754	309.727	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	637.62850		0.63763	655.39980	0.65540	637.628	13.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	426.32850		0.42633	423.49980	0.42350	426.328	13.31	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.61040		12.61040	12.63550	12.63550		14.10	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,528.55410		1.52855	1,557.98440	1.55798	1,528.554	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	118.15410		0.11815	122.48440	0.12248	118.154	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,331.20390		1.33120	1,359.00810	1.35901	1,331.204	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	163.80390		0.16380	166.50810	0.16651	163.804	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,293.97560		1.29398	1,321.85390	1.32185	1,293.976	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	176.57560		0.17658	179.35390	0.17935	176.576	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,257.39770		1.25740	1,285.34040	1.28534	1,257.398	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	189.99770		0.19000	192.84040	0.19284	189.998	12.66	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.41367		113.41367	113.83093	113.83093			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,423.67000		2.42367	2,840.93000	2.84093	2,423.670		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,413.67000		2.41367	2,830.93000	2.83093	2,413.670		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,403.67000		2.40367	2,820.93000	2.82093	2,403.670		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			111.60448		111.60448	112.24231	112.24231			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,614.48000		5.61448	6,252.31000	6.25231	5,614.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,604.48000		5.60448	6,242.31000	6.24231	5,604.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	5,594.48000		5.59448	6,232.31000	6.23231	5,594.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			117.59782		117.59782	118.78465	118.78465			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	4,607.82000		4.60782	5,794.65000	5.79465	4,607.820		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	4,597.82000		4.59782	5,784.65000	5.78465	4,597.820		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	4,587.82000		4.58782	5,774.65000	5.77465	4,587.820		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On 07/02/2013	Index Future			487.05900		487.05900	468.99800	468.99800			58,447,080.00	12	0.00
AL7T	On 02/05/2013	Index Future			493.22800		493.22800	493.16800	493.16800			59,187,360.00	12	12.00
ALBI	On 07/02/2013	Index Future			434.41700		434.41700	434.05300	434.05300			916,619,870.00	211	810.00
ALBI	On 02/05/2013	Index Future			439.91900		439.91900	439.55200	439.55200			928,229,090.00	211	254.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.38290		9.38290	9.51270	9.51270		9.13	9,852,045.00	1,050	14,982.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	875.52630		0.87553	1,004.05570	1.00406	875.526	12.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.62630		0.00263	1.35570	0.00136	2.626	12.28	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,065.53560		1.06554	1,194.61560	1.19462	1,065.536	13.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.23560		0.00124	0.51560	0.00052	1.236	13.33	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,015.89050		1.01589	1,144.76460	1.14476	1,015.891	13.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.59050		0.00159	0.66460	0.00066	1.591	13.15	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	966.27120		0.96627	1,094.95590	1.09496	966.271	12.91	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.97120		0.00197	0.85590	0.00086	1.971	12.91	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.43540		9.43540	9.56610	9.56610			47,177.00	5	9,733.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	675.40000		0.67540	806.10000	0.80610	675.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	695.40000		0.69540	826.10000	0.82610	695.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	685.40000		0.68540	816.10000	0.81610	685.400		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.49200		9.49200	9.62450	9.62450		10.76	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	682.15660		0.68216	790.93910	0.79094	682.157	10.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	100.15660		0.10016	76.43910	0.07644	100.157	10.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	697.88550		0.69789	807.56450	0.80756	697.886	10.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	95.88550		0.09589	73.06450	0.07306	95.885	10.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	690.00370		0.69000	799.23730	0.79924	690.004	10.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	98.00370		0.09800	74.73730	0.07474	98.004	10.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.54550		9.54550	9.68040	9.68040		11.35	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	435.23590		0.43524	508.39420	0.50839	435.236	11.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	369.73590		0.36974	307.99420	0.30799	369.736	11.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	444.66040		0.44466	518.99350	0.51899	444.660	11.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	359.16040		0.35916	298.59350	0.29859	359.160	11.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	439.92770		0.43993	513.67310	0.51367	439.928	11.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	364.42770		0.36443	303.27310	0.30327	364.428	11.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.91280		9.91280	10.03240	10.03240		13.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,733.58290		2.73358	2,846.11600	2.84612	2,733.583	13.23	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	70.78290		0.07078	63.71600	0.06372	70.783	13.23	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,688.14770		2.68815	2,800.19000	2.80019	2,688.148	13.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	75.34770		0.07535	67.79000	0.06779	75.348	13.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,642.93990		2.64294	2,754.46980	2.75447	2,642.940	13.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	80.13990		0.08014	72.06980	0.07207	80.140	13.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.93460		8.93460	9.09400	9.09400		11.47	223,365.00	25	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	326.65340		0.32665	459.88760	0.45989	326.653	11.43	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	52.05340		0.05205	25.88760	0.02589	52.053	11.43	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	341.96040		0.34196	477.44080	0.47744	341.960	11.42	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	47.36040		0.04736	23.44080	0.02344	47.360	11.42	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	334.26510		0.33427	468.53060	0.46853	334.265	11.43	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	49.66510		0.04967	24.53060	0.02453	49.665	11.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.02420		9.02420	9.18480	9.18480		12.75	225,605.00	25	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	315.74820		0.31575	412.43840	0.41244	315.748	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	251.54820		0.25155	187.63840	0.18764	251.548	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	325.95490		0.32595	424.35330	0.42435	325.955	12.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	241.75490		0.24175	179.55330	0.17955	241.755	12.70	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	320.82400		0.32082	418.36790	0.41837	320.824	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	246.62400		0.24662	183.56790	0.18357	246.624	12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.14730		0.14730	0.19100	0.19100				0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.07930		0.07930	0.10400	0.10400				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.14930		0.14930	0.23180	0.23180				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.50720		0.50720	0.52760	0.52760				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.07250		0.07250	0.08690	0.08690				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.05810		0.05810	0.07310	0.07310				0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,710.95290	3,710.95290	2,850.00000	2,850.00000					0.00	40	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			6,212.12350	6,212.12350	3,750.00000	3,750.00000					0.00	40	40.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.75420		9.75420	9.79560	9.79560		12.45		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	631.09990	0.63110	668.87960	0.66888	631.100	12.46		0.00	0	0.00	
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	16.89990	0.01690	13.27960	0.01328	16.900	12.46		0.00	0	0.00	
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	621.65820	0.62166	659.31830	0.65932	621.658	12.40		0.00	0	0.00	
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	17.45820	0.01746	13.71830	0.01372	17.458	12.40		0.00	0	0.00	
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	612.23580	0.61224	649.77300	0.64977	612.236	12.34		0.00	0	0.00	
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	18.03580	0.01804	14.17300	0.01417	18.036	12.34		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88120		9.88120	9.92370	9.92370		13.45		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	509.14480	0.50914	530.91310	0.53091	509.145	12.89		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	167.94480	0.16794	147.21310	0.14721	167.945	12.89		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	503.00940	0.50301	524.53760	0.52454	503.009	12.90		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	171.80940	0.17181	150.83760	0.15084	171.809	12.90		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	496.92750	0.49693	518.21670	0.51822	496.928	12.92		0.00	0	0.00	
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	175.72750	0.17573	154.51670	0.15452	175.728	12.92		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 07/02/2013	Any day expiry			12.08530		12.08530	12.09970	12.09970		12.48	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	131.87840		0.13188	145.33400	0.14533	131.878	12.48	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	96.57840		0.09658	95.63400	0.09563	96.578	12.48	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	126.81570		0.12682	139.46100	0.13946	126.816	12.51	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	101.51570		0.10152	99.76100	0.09976	101.516	12.51	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	107.97150		0.10797	117.28800	0.11729	107.971	12.65	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	122.67150		0.12267	117.58800	0.11759	122.671	12.65	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	137.82180		0.13782	151.33490	0.15133	137.822	12.52	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	92.52180		0.09252	91.63490	0.09163	92.522	12.52	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.57290		12.57290	12.59730	12.59730		13.97	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	961.78670		0.96179	987.68250	0.98768	961.787	12.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	298.88670		0.29889	300.38250	0.30038	298.887	12.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	974.01000		0.97401	1,000.28320	1.00028	974.010	12.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	291.11000		0.29111	292.98320	0.29298	291.110	12.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	967.70140		0.96770	993.96860	0.99397	967.701	12.87	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	294.80140		0.29480	296.66860	0.29667	294.801	12.87	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry			7.51570		7.51570	7.60090	7.60090		42.52	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	102.96150		0.10296	166.28420	0.16628	102.961	18.36	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	27.26150		0.02726	5.38420	0.00538	27.262	18.36	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	96.18920		0.09619	157.06680	0.15707	96.189	18.39	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	30.48920		0.03049	6.16680	0.00617	30.489	18.39	0.00	0	6,000.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	89.67340		0.08967	147.95720	0.14796	89.673	18.42	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	33.97340		0.03397	7.05720	0.00706	33.973	18.42	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry			8.96130		8.96130	9.06040	9.06040		11.19	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Call	81.30000		0.08130	181.00640	0.18101	81.300	11.19	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Put	0.00000		0.00000	0.60640	0.00061	0.000	11.19	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.89	Call	71.30000		0.07130	171.15360	0.17115	71.300	11.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 25/01/2013	Any day expiry	8.89	Put	0.00000		0.00000	0.75360	0.00075	0.000	11.19	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Call	91.30000		0.09130	190.88830	0.19089	91.300	11.19	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Put	0.00000		0.00000	0.48830	0.00049	0.000	11.19	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.96250		8.96250	9.06040	9.06040		11.67	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	263.06250		0.26306	360.81210	0.36081	263.063	14.83	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	0.56250		0.00056	0.41210	0.00041	0.563	14.83	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	253.17470		0.25317	350.87490	0.35087	253.175	14.70	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	0.67470		0.00067	0.47490	0.00047	0.675	14.70	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	233.46800		0.23347	331.03040	0.33103	233.468	14.45	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	0.96800		0.00097	0.63040	0.00063	0.968	14.45	0.00	0	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	272.96850		0.27297	370.75760	0.37076	272.968	14.96	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	0.46850		0.00047	0.35760	0.00036	0.469	14.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.96250		8.96250	9.05800	9.05800		12.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,112.50000		1.11250	1,208.00000	1.20800	1,112.500	24.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	24.03	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	962.50060		0.96250	1,058.00010	1.05800	962.501	25.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00060		0.00000	0.00010	0.00000	0.001	25.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Call	862.50350		0.86250	0.00000	0.00000	862.504	25.30	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Put	0.00350		0.00000	0.00000	0.00000	0.004	25.30	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	362.85160		0.36285	458.30840	0.45831	362.852	16.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	0.35160		0.00035	0.30840	0.00031	0.352	16.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	352.90820		0.35291	448.34780	0.44835	352.908	16.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	0.40820		0.00041	0.34780	0.00035	0.408	16.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	342.97370		0.34297	438.39230	0.43839	342.974	15.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	0.47370		0.00047	0.39230	0.00039	0.474	15.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	244.54730		0.24455	339.30560	0.33931	244.547	14.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	2.04730		0.00205	1.30560	0.00131	2.047	14.72	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	24.98180		0.02498	74.17510	0.07418	24.982	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	9.02	Put	82.48180		0.08248	36.17510	0.03618	82.482	12.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.35	Call	0.45850		0.00046	0.00000	0.00000	0.459	16.94	0.00	6,625	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.35	Put	387.95850		0.38796	0.00000	0.00000	387.958	16.94	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry			8.97220		8.97220	8.61000	8.61000		12.40	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	377.30650		0.37731	0.00000	0.00000	377.307	13.87	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	5.10650		0.00511	0.00000	0.00000	5.106	13.87	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	367.79310		0.36779	0.00000	0.00000	367.793	13.82	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	5.59310		0.00559	0.00000	0.00000	5.593	13.82	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	56.08950		0.05609	0.00000	0.00000	56.089	13.22	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	133.88950		0.13389	0.00000	0.00000	133.890	13.22	0.00	10,000	10,000.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	386.85850		0.38686	0.00000	0.00000	386.858	13.91	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	4.65850		0.00466	0.00000	0.00000	4.659	13.91	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.98190		8.98190	9.07880	9.07880		12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	165.36280		0.16536	238.81400	0.23881	165.363	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	63.46280		0.06346	40.01400	0.04001	63.463	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	101.46080		0.10146	157.10740	0.15711	101.461	12.82	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	119.56080		0.11956	78.30740	0.07831	119.561	12.82	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	221.13800		0.22114	302.52690	0.30253	221.138	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	39.23800		0.03924	23.72690	0.02373	39.238	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	213.71550		0.21372	294.21740	0.29422	213.715	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	41.81550		0.04182	25.41740	0.02542	41.816	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	185.28750		0.18529	261.93680	0.26194	185.288	12.50	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	53.38750		0.05339	33.13680	0.03314	53.388	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	228.68110		0.22868	310.92610	0.31093	228.681	12.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	36.78110		0.03678	22.12610	0.02213	36.781	12.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.99540		8.99540	9.09240	9.09240		12.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	411.32190		0.41132	502.73940	0.50274	411.322	12.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	15.92190		0.01592	10.33940	0.01034	15.922	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.61	Call	402.48940		0.40249	493.32140	0.49332	402.489	12.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	17.08940		0.01709	10.92140	0.01092	17.089	12.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	393.72380		0.39372	483.93400	0.48393	393.724	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	18.32380		0.01832	11.53400	0.01153	18.324	12.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	310.27550		0.31028	394.27830	0.39428	310.275	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	34.87550		0.03488	21.87830	0.02188	34.876	12.25	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	122.82940		0.12283	177.72770	0.17773	122.829	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	147.42940		0.14743	105.32770	0.10533	147.429	12.67	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	41.77780		0.04178	0.00000	0.00000	41.778	14.81	0.00	5,000	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	396.37780		0.39638	0.00000	0.00000	396.378	14.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,145.58400		1.14558	1,242.54040	1.24254	1,145.584	15.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.18400		0.00018	0.14040	0.00014	0.184	15.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	995.86040		0.99586	1,092.72880	1.09273	995.860	14.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.46040		0.00046	0.32880	0.00033	0.460	14.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	896.24370		0.89624	0.00000	0.00000	896.244	14.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.84370		0.00084	0.00000	0.00000	0.844	14.43	0.00	0	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.02970		9.02970	9.12710	9.12710		12.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	176.90950		0.17691	227.76680	0.22777	176.910	13.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	207.20950		0.20721	160.66680	0.16067	207.210	13.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	91.90460		0.09190	0.00000	0.00000	91.905	14.48	0.00	5,400	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	412.20460		0.41220	0.00000	0.00000	412.205	14.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	184.97540		0.18498	238.41620	0.23842	184.975	13.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	195.27540		0.19528	151.31620	0.15132	195.275	13.01	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	180.90030		0.18090	233.05020	0.23305	180.900	13.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	201.20030		0.20120	155.95020	0.15595	201.200	13.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,032.37450		1.03237	1,129.35890	1.12936	1,032.374	13.88	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.67450		0.00267	2.25890	0.00226	2.674	13.88	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	933.51410		0.93351	0.00000	0.00000	933.514	13.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.10	Put	3.81410		0.00381	0.00000	0.00000	3.814	13.33	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	193.37410		0.19337	249.40240	0.24940	193.374	12.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	183.67410		0.18367	142.30240	0.14230	183.674	12.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.06780		9.06780	9.16540	9.16540		13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	245.79790		0.24580	301.50550	0.30151	245.798	13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	227.99790		0.22800	186.10550	0.18611	227.998	13.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	241.63140		0.24163	296.27200	0.29627	241.631	13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	233.83140		0.23383	190.87200	0.19087	233.831	13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	260.02580		0.26003	317.62150	0.31762	260.026	13.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	212.22580		0.21223	172.22150	0.17222	212.226	13.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	147.20390		0.14720	0.00000	0.00000	147.204	14.44	0.00	5,800	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	429.40390		0.42940	0.00000	0.00000	429.404	14.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	250.47260		0.25047	306.80960	0.30681	250.473	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	222.67260		0.22267	181.40960	0.18141	222.673	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,075.20050		1.07520	1,171.50320	1.17150	1,075.201	13.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	7.40050		0.00740	6.10320	0.00610	7.400	13.61	0.00	7,500	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	977.89540		0.97790	0.00000	0.00000	977.895	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	10.09540		0.01010	0.00000	0.00000	10.095	13.22	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.10690		9.10690	9.05000	9.05000			0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	46.90000		0.04690	0.00000	0.00000	46.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	7,500	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	243.10000		0.24310	0.00000	0.00000	243.100		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,006.90000		1.00690	0.00000	0.00000	1,006.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	66.90000		0.06690	0.00000	0.00000	66.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	56.90000		0.05690	0.00000	0.00000	56.900		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.14230		9.14230	9.05000	9.05000		13.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	254.78260		0.25478	0.00000	0.00000	254.783	14.66	0.00	7,500	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	462.48260		0.46248	0.00000	0.00000	462.483	14.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	372.66970		0.37267	0.00000	0.00000	372.670	13.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	270.36970		0.27037	0.00000	0.00000	270.370	13.63	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	367.98070		0.36798	0.00000	0.00000	367.981	13.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	275.68070		0.27568	0.00000	0.00000	275.681	13.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	363.34420		0.36334	0.00000	0.00000	363.344	13.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	281.04420		0.28104	0.00000	0.00000	281.044	13.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,069.64850		1.06965	0.00000	0.00000	1,069.649	13.41	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	27.34850		0.02735	0.00000	0.00000	27.348	13.41	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.17400		9.17400	9.27300	9.27300		13.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	353.08390		0.35308	405.73790	0.40574	353.084	14.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	369.08390		0.36908	322.73790	0.32274	369.084	14.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	349.26960		0.34927	401.29660	0.40130	349.270	14.15	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	375.26960		0.37527	328.29660	0.32830	375.270	14.15	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	345.49940		0.34550	396.90120	0.39690	345.499	14.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	381.49940		0.38150	333.90120	0.33390	381.499	14.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	187.56040		0.18756	216.29220	0.21629	187.560	16.28	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	813.56040		0.81356	743.29220	0.74329	813.560	16.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.17890		9.17890	9.05000	9.05000		14.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	421.05880		0.42106	0.00000	0.00000	421.059	13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	292.15880		0.29216	0.00000	0.00000	292.159	13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	416.37600		0.41638	0.00000	0.00000	416.376	13.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	297.47600		0.29748	0.00000	0.00000	297.476	13.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	304.27390		0.30427	0.00000	0.00000	304.274	14.71	0.00	7,500	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	475.37390		0.47537	0.00000	0.00000	475.374	14.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,115.25120		1.11525	0.00000	0.00000	1,115.251	13.49	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	36.35120		0.03635	0.00000	0.00000	36.351	13.49	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	425.78720		0.42579	0.00000	0.00000	425.787	13.72	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	286.88720		0.28689	0.00000	0.00000	286.887	13.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.21670		9.21670	9.31650	9.31650		14.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	368.91530		0.36892	417.34650	0.41735	368.915	14.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	462.21530		0.46222	410.84650	0.41085	462.215	14.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	228.16770		0.22817	258.60060	0.25860	228.168	16.42	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	851.46770		0.85147	782.10060	0.78210	851.468	16.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	394.36810		0.39437	446.26290	0.44626	394.368	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	417.66810		0.41767	369.76290	0.36976	417.668	14.44	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	375.99740		0.37600	425.33220	0.42533	375.997	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	449.29740		0.44930	398.83220	0.39883	449.297	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	372.43900		0.37244	421.26560	0.42127	372.439	14.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	455.73900		0.45574	404.76560	0.40477	455.739	14.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.25070		9.25070	9.35120	9.35120		14.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	257.78330		0.25778	289.22210	0.28922	257.783	16.53	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	887.08330		0.88708	818.02210	0.81802	887.083	16.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	421.47790		0.42148	472.42610	0.47243	421.478	14.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	460.77790		0.46078	411.22610	0.41123	460.778	14.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	417.81330		0.41781	468.32150	0.46832	417.813	14.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	467.11330		0.46711	417.12150	0.41712	467.113	14.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	414.18160		0.41418	464.25450	0.46425	414.182	14.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	473.48160		0.47348	423.05450	0.42305	473.482	14.74	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	425.18170		0.42518	476.56870	0.47657	425.182	14.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	454.48170		0.45448	405.36870	0.40537	454.482	14.65	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.42060		9.42060	9.52260	9.52260		15.41	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	737.34780		0.73735	800.44430	0.80044	737.348	14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Put	416.74780		0.41675	377.84430	0.37784	416.748	14.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	732.80390		0.73280	795.58890	0.79559	732.804	14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	422.20390		0.42220	382.98890	0.38299	422.204	14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	741.92460		0.74192	805.33700	0.80534	741.925	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	411.32460		0.41132	372.73700	0.37274	411.325	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.42880		9.42880	9.53080	9.53080		15.44	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	756.96570		0.75697	819.89440	0.81989	756.966	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	428.16570		0.42817	389.09440	0.38909	428.166	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	752.44020		0.75244	815.04510	0.81505	752.440	14.65	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	433.64020		0.43364	394.24510	0.39425	433.640	14.65	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	761.51960		0.76152	824.77650	0.82478	761.520	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	422.71960		0.42272	383.97650	0.38398	422.720	14.60	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.31618		113.31618	113.87801	113.87801			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	306.18000		0.30618	868.01000	0.86801	306.180		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	326.18000		0.32618	888.01000	0.88801	326.180		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	316.18000		0.31618	878.01000	0.87801	316.180		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.77835		91.01781	8.79446	90.88001			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	2,078.12000		2.07812	2,215.92000	2.21592	2,078.120		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	1,989.43000		1.98943	2,127.23000	2.12723	1,989.430		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	1,900.87000		1.90087	2,038.67000	2.03867	1,900.870		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 07/02/2013	GOVI			434.46000		434.46000	434.07800	434.07800			0.00	0	331.00
GOVI	On 07/02/2013	GOVI	432.99	Call	14,700.00000		1.47000	10,880.00000	1.08800	14,700.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	14,600.00000		1.46000	10,780.00000	1.07800	14,600.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	14,500.00000		1.45000	10,680.00000	1.06800	14,500.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.96300		439.96300	439.57700	439.57700			0.00	0	1.00
GOVI	On 02/05/2013	GOVI	432.99	Call	69,730.00000		6.97300	65,870.00000	6.58700	69,730.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	69,630.00000		6.96300	65,770.00000	6.57700	69,630.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	69,530.00000		6.95300	65,670.00000	6.56700	69,530.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	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
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			199.00400		199.00400	199.55400	199.55400			857,707,240.00	431	154.00
IGOV	On 02/05/2013	Index Future			201.52500		201.52500	202.08200	202.08200			868,572,750.00	431	454.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			540.49500		540.49500	542.76700	542.76700				0.00	0	183.00
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 FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.02000		94.98000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	5.03000	94.97000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.03000	94.97000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.10000	94.90000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.21000	94.79000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.33000	94.67000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.42000		94.58000	5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.54000		94.46000	5.60000	94.40000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.55270		7.55270	7.63730	7.63730		8.76		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	664.12330		0.66412	748.24760	0.74825	664.123	11.01		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.42330		0.00142	0.94760	0.00095	1.423	11.01		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	654.20520		0.65421	738.31190	0.73831	654.205	10.94		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.50520		0.00151	1.01190	0.00101	1.505	10.94	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	644.29210		0.64429	728.37310	0.72837	644.292	10.87	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.59210		0.00159	1.07310	0.00107	1.592	10.87	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.60280		7.60280	7.68810	7.68810		10.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	351.23910		0.35124	416.73690	0.41674	351.239	10.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	88.43910		0.08844	68.63690	0.06864	88.439	10.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	344.26880		0.34427	409.29310	0.40929	344.269	10.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	91.46880		0.09147	71.19310	0.07119	91.469	10.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	337.37050		0.33737	401.91890	0.40192	337.371	10.39	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	94.57050		0.09457	73.81890	0.07382	94.570	10.39	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 07/02/2013	Bond Future			6.83865		110.07114	6.83932	110.06613			0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,492.41000		1.49241	1,487.40000	1.48740	1,492.410		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,565.83000		1.56583	1,560.82000	1.56082	1,565.830		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,639.18000		1.63918	1,634.17000	1.63417	1,639.180		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.88839		107.49059	6.88906	107.48569			0.00	0	1,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,175.01000		1.17501	1,170.11000	1.17011	1,175.010		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,247.17000		1.24717	1,242.27000	1.24227	1,247.170		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,102.79000		1.10279	1,097.89000	1.09789	1,102.790		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.94234		108.91916	6.94303	108.91423			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,449.34000		2.44934	2,444.41000	2.44441	2,449.340		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,518.71000		2.51871	2,513.78000	2.51378	2,518.710		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,588.02000		2.58802	2,583.09000	2.58309	2,588.020		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.38387		124.92970	5.40453	124.87452		1.86	107,564,471.70	861	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,363.57000		2.36357	2,308.39000	2.30839	2,363.570	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,934.59000		2.93459	2,879.41000	2.87941	2,934.590	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,450.60000		3.45060	3,395.42000	3.39542	3,450.600	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,579.14000		3.57914	3,523.96000	3.52396	3,579.140	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,707.50000		3.70750	3,652.32000	3.65232	3,707.500	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.39251		119.64044	5.41540	119.58482		1.80	103,010,418.84	861	13,892.00
R157	On 02/05/2013	Bond Future	5.35	Call	396.25000		0.39625	373.21000	0.37321	396.250	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	499.63000		0.49963	532.21000	0.53221	499.630	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	407.83000		0.40783	384.31000	0.38431	407.830	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	486.88000		0.48688	518.98000	0.51898	486.880	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	384.88000		0.38488	362.31000	0.36231	384.880	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	512.60000		0.51260	545.65000	0.54565	512.600	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.42141		116.10979	5.45179	116.05240		1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	861.35000		0.86135	829.20000	0.82920	861.350	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	505.74000		0.50574	530.98000	0.53098	505.740	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	838.83000		0.83883	807.19000	0.80719	838.830	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	520.86000		0.52086	546.61000	0.54661	520.860	1.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	850.05000		0.85005	818.15000	0.81815	850.050	1.63		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	513.26000		0.51326	538.75000	0.53875	513.260	1.63		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/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.35953		128.50376	7.38036	128.29214		11.32	2,107,718,671.52		16,402	44,895.00
R186	On 07/02/2013	Bond Future	7.00	Call	112.43000		0.11243	110.20000	0.11020	112.430	11.22		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,844.08000		3.84408	4,053.47000	4.05347	3,844.080	11.22		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	629.17000		0.62917	595.97000	0.59597	629.170	11.32		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,750.09000		1.75009	1,928.51000	1.92851	1,750.090	11.32		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	781.80000		0.78180	739.07000	0.73907	781.800	11.34		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,491.77000		1.49177	1,660.66000	1.66066	1,491.770	11.34		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,987.48000		3.98748	3,811.65000	3.81165	3,987.480	11.61		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	101.33000		0.10133	137.12000	0.13712	101.330	11.61		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,298.42000		6.29842	6,093.69000	6.09369	6,298.420	11.76		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	11.44000		0.01144	18.33000	0.01833	11.440	11.76		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,444.53000		10.44453	10,232.99000	10.23299	10,444.530	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.05000		0.00005	0.13000	0.00013	0.050	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,624.55000		10.62455	10,412.99000	10.41299	10,624.550	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.04000		0.00004	0.10000	0.00010	0.040	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,954.18000		1.95418	1,846.94000	1.84694	1,954.180	11.47		0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	536.60000		0.53660	640.98000	0.64098	536.600	11.47		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,893.85000		10.89385	10,682.27000	10.68227	10,893.850	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.03000		0.00003	0.07000	0.00007	0.030	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,340.70000		11.34070	11,129.10000	11.12910	11,340.700	11.91		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.01000		0.00001	0.03000	0.00003	0.010	11.91		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.32	Call	9,264.88000		9.26488	9,053.61000	9.05361	9,264.880	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.32000		0.00032	0.67000	0.00067	0.320	11.91	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.41999		130.05930	7.44145	129.84529		11.62	2,149,490,051.10	16,527	24,652.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,984.44000		2.98444	2,895.33000	2.89533	2,984.440	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,284.37000		3.28437	3,409.27000	3.40927	3,284.370	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,033.63000		3.03363	2,943.45000	2.94345	3,033.630	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,233.44000		3.23344	3,357.27000	3.35727	3,233.440	11.70	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,083.28000		3.08328	2,992.02000	2.99202	3,083.280	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,183.08000		3.18308	3,305.83000	3.30583	3,183.080	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	822.39000		0.82239	791.65000	0.79165	822.390	11.47	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,766.66000		7.76666	7,949.93000	7.94993	7,766.660	11.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.56400		128.26135	7.58704	128.04122		12.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,739.83000		8.73983	8,601.89000	8.60189	8,739.830	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,305.73000		3.30573	3,387.92000	3.38792	3,305.730	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,798.93000		8.79893	8,660.46000	8.66046	8,798.930	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,275.01000		3.27501	3,356.67000	3.35667	3,275.010	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,455.99000		12.45599	12,289.16000	12.28916	12,455.990	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,797.21000		1.79721	1,850.51000	1.85051	1,797.210	12.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,680.87000		8.68087	8,543.46000	8.54346	8,680.870	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,336.69000		3.33669	3,419.41000	3.41941	3,336.690	12.65	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.41242		217.41242	217.39332	217.39332			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,422.42000		4.42242	4,403.32000	4.40332	4,422.420		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,412.42000		4.41242	4,393.32000	4.39332	4,412.420		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,402.42000		4.40242	4,383.32000	4.38332	4,402.420		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	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 07/02/2013	Bond Future			286.83985		286.83985	286.81516	286.81516			612,976,759.45	2,137	4,770.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,849.85000		7.84985	7,825.16000	7.82516	7,849.850		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	7,839.85000		7.83985	7,815.16000	7.81516	7,839.850		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,829.85000		7.82985	7,805.16000	7.80516	7,829.850		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.46766		290.46766	290.44381	290.44381			620,729,389.42	2,137	2,177.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,077.66000		8.07766	8,053.81000	8.05381	8,077.660		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,067.66000		8.06766	8,043.81000	8.04381	8,067.660		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,057.66000		8.05766	8,033.81000	8.03381	8,057.660		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	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 07/02/2013	Bond Future			5.10873		107.62787	5.13418	107.58150		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	23.77000		0.02377	18.75000	0.01875	23.770	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	258.72000		0.25872	300.07000	0.30007	258.720	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	890.44000		0.89044	844.12000	0.84412	890.440	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.03000		0.00003	0.08000	0.00008	0.030	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,964.66000		1.96466	1,918.29000	1.91829	1,964.660	1.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.00000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,053.53000		2.05353	2,007.16000	2.00716	2,053.530	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,142.30000		2.14230	2,095.93000	2.09593	2,142.300	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.08212		108.93068	5.11136	108.88392		1.06	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.24000		0.00024	0.19000	0.00019	0.240	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,668.81000		1.66881	1,715.52000	1.71552	1,668.810	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.26000		0.00026	0.21000	0.00021	0.260	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,652.49000		1.65249	1,699.20000	1.69920	1,652.490	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.21000		0.00021	0.17000	0.00017	0.210	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,685.11000		1.68511	1,731.83000	1.73183	1,685.110	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.97695		107.44741	5.02095	107.39916		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	246.72000		0.24672	228.03000	0.22803	246.720	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	441.09000		0.44109	470.65000	0.47065	441.090	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	251.22000		0.25122	232.30000	0.23230	251.220	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	434.59000		0.43459	463.92000	0.46392	434.590	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	242.27000		0.24227	223.83000	0.22383	242.270	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	447.64000		0.44764	477.45000	0.47745	447.640	0.88	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			213.03620		213.03620	214.51836	214.51836			10,268,770,912.40	48,202	48,858.00
R202	On 07/02/2013	Bond Future	204.99	Call	8,046.20000		8.04620	9,528.36000	9.52836	8,046.200		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	8,036.20000		8.03620	9,518.36000	9.51836	8,036.200		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	8,026.20000		8.02620	9,508.36000	9.50836	8,026.200		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.73081		215.73081	217.23229	217.23229			10,398,656,503.62	48,202	25,001.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,690.81000		4.69081	6,192.29000	6.19229	4,690.810		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,680.81000		4.68081	6,182.29000	6.18229	4,680.810		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	4,670.81000		4.67081	6,172.29000	6.17229	4,670.810		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.82636		113.04136	5.84201	112.97559		3.97	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	28.60000		0.02860	28.17000	0.02817	28.600		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,240.56000		1.24056	1,305.90000	1.30590	1,240.560		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,218.30000		1.21830	1,164.29000	1.16429	1,218.300		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	33.75000		0.03375	45.51000	0.04551	33.750		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,584.34000		2.58434	2,518.95000	2.51895	2,584.340		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.41000		0.00041	0.79000	0.00079	0.410		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,991.38000		2.99138	2,925.70000	2.92570	2,991.380		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.08000		0.00008	0.17000	0.00017	0.080		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,396.79000		3.39679	3,331.04000	3.33104	3,396.790		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.01000		0.00001	0.03000	0.00003	0.010		0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,562.05000		4.56205	4,496.28000	4.49628	4,562.050		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,396.11000		5.39611	5,330.34000	5.33034	5,396.110		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,788.04000		2.78804	2,722.46000	2.72246	2,788.040		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.19000		0.00019	0.38000	0.00038	0.190		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future			5.85872		110.25326	5.87530	110.18690		3.98	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	994.87000		0.99487	964.56000	0.96456	994.870	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	829.73000		0.82973	865.78000	0.86578	829.730	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,016.43000		1.01643	985.65000	0.98565	1,016.430	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	811.33000		0.81133	846.91000	0.84691	811.330	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	973.58000		0.97358	943.73000	0.94373	973.580	4.01	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	848.42000		0.84842	884.93000	0.88493	848.420	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.94673		109.11288	5.96600	109.04451		3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,883.36000		106.88336	106,814.99000	106.81499	106,883.360	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,548.44000		1.54844	1,515.48000	1.51548	1,548.440	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,394.99000		1.39499	1,430.40000	1.43040	1,394.990	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,566.95000		1.56695	1,533.73000	1.53373	1,566.950	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,378.07000		1.37807	1,413.22000	1.41322	1,378.070	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,585.98000		1.58598	1,552.50000	1.55250	1,585.980	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,361.69000		1.36169	1,396.58000	1.39658	1,361.690	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,080.42000		1.08042	1,054.74000	1.05474	1,080.420	3.79	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,924.74000		1.92474	1,967.43000	1.96743	1,924.740	3.79	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/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.09182		110.43174	6.09739	110.40314		5.46	45,277,013.40	410	16,262.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,946.68000		5.94668	5,918.08000	5.91808	5,946.680	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,710.36000		6.71036	6,681.76000	6.68176	6,710.360	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,052.49000		9.05249	9,023.89000	9.02389	9,052.490	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	8.00	Call	9,283.05000		9.28305	9,254.45000	9.25445	9,283.050	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,512.97000		9.51297	9,484.37000	9.48437	9,512.970	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.13286		111.76848	6.13867	111.73975		5.43	45,825,076.80	410	434.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,719.19000		1.71919	1,708.08000	1.70808	1,719.190	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	896.46000		0.89646	914.08000	0.91408	896.460	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,749.23000		1.74923	1,737.93000	1.73793	1,749.230	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	877.52000		0.87752	894.95000	0.89495	877.520	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,689.42000		1.68942	1,678.50000	1.67850	1,689.420	5.52	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	915.70000		0.91570	933.51000	0.93351	915.700	5.52	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.23725		110.74581	6.24384	110.71607		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,232.37000		2.23237	2,220.25000	2.22025	2,232.370	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,949.51000		1.94951	1,967.13000	1.96713	1,949.510	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,256.66000		2.25666	2,244.44000	2.24444	2,256.660	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,928.80000		1.92880	1,946.32000	1.94632	1,928.800	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,243.42000		4.24342	4,224.43000	4.22443	4,243.420	5.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	865.85000		0.86585	876.60000	0.87660	865.850	5.57	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,208.22000		2.20822	2,196.21000	2.19621	2,208.220	5.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,970.38000		1.97038	1,988.11000	1.98811	1,970.380	5.34	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/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.11908		102.69324	5.16594	102.65080		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.01000		0.00001	0.00000	0.00000	0.010	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	4.76	Put	326.13000		0.32613	368.56000	0.36856	326.130	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	6.90000		0.00690	3.25000	0.00325	6.900	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	114.87000		0.11487	153.66000	0.15366	114.870	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	748.49000		0.74849	706.05000	0.70605	748.490	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	793.25000		0.79325	750.81000	0.75081	793.250	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	837.99000		0.83799	795.55000	0.79555	837.990	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.07289	103.93632		5.13567	103.89353		0.43	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,151.92000		1.15192	1,194.71000	1.19471	1,151.920	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,144.97000		1.14497	1,187.76000	1.18776	1,144.970	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,158.87000		1.15887	1,201.66000	1.20166	1,158.870	0.40	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.33392	102.96753		4.58042	102.92338		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	47.93000		0.04793	29.76000	0.02976	47.930	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	54.00000		0.05400	79.98000	0.07998	54.000	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	48.80000		0.04880	30.39000	0.03039	48.800	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	53.08000		0.05308	78.82000	0.07882	53.080	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	47.07000		0.04707	29.14000	0.02914	47.070	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	54.94000		0.05494	81.16000	0.08116	54.940	0.14	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 07/02/2013	Bond Future			6.32760	105.65994		6.34330	105.57036		6.56	88,860,009.54	841	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,279.55000		7.27955	7,189.97000	7.18997	7,279.550	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,007.83000		8.00783	7,918.25000	7.91825	8,007.830	6.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,052.01000	10.05201	9,962.43000	9.96243	10,052.010	6.95	0.00	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,303.77000	10.30377	10,214.19000	10.21419	10,303.770	6.95	0.00	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,554.71000	10.55471	10,465.13000	10.46513	10,554.710	6.95	0.00	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.37442	106.93890	6.39077	106.84847			6.81	89,935,614.90	841	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,726.56000	1.72656	1,684.89000	1.68489	1,726.560	6.87	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,309.32000	1.30932	1,358.08000	1.35808	1,309.320	6.87	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,756.93000	1.75693	1,714.73000	1.71473	1,756.930	6.88	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,284.64000	1.28464	1,332.87000	1.33287	1,284.640	6.88	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,696.49000	1.69649	1,655.35000	1.65535	1,696.490	6.87	0.00	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,334.34000	1.33434	1,383.63000	1.38363	1,334.340	6.87	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.48755	106.17954	6.50568	106.08641			6.86	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,164.15000	3.16415	3,115.00000	3.11500	3,164.150	6.93	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,079.19000	2.07919	2,123.17000	2.12317	2,079.190	6.93	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,193.81000	3.19381	3,144.37000	3.14437	3,193.810	6.94	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,058.13000	2.05813	2,101.82000	2.10182	2,058.130	6.94	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,134.62000	3.13462	3,085.75000	3.08575	3,134.620	6.93	0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,100.42000	2.10042	2,144.68000	2.14468	2,100.420	6.93	0.00	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/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.48750	104.13136	6.48808	104.12771			7.61	92,156,253.60	885	19,035.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,007.39000	9.00739	9,003.74000	9.00374	9,007.390	8.07	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,287.84000	9.28784	9,284.19000	9.28419	9,287.840	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,528.53000	13.52853	13,524.88000	13.52488	13,528.530	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	9.49000	0.00949	12.07000	0.01207	9.490	7.46	7.46	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,141.64000	3.14164	3,147.87000	3.14787	3,141.640	7.46	7.46	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,760.72000	7.76072	7,757.07000	7.75707	7,760.720	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,159.64000	8.15964	8,155.99000	8.15599	8,159.640	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,725.88000	8.72588	8,722.23000	8.72223	8,725.880	8.07	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.53257	101.99888	6.53314	101.99537			8.05	90,269,008.80	885	3,173.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,114.83000	2.11483	2,121.37000	2.12137	2,114.830	8.12	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,335.38000	1.33538	1,345.43000	1.34543	1,335.380	8.12	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,045.10000	2.04510	2,051.71000	2.05171	2,045.100	8.11	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,387.49000	1.38749	1,397.61000	1.39761	1,387.490	8.11	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,079.81000	2.07981	2,086.39000	2.08639	2,079.810	8.12	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,361.25000	1.36125	1,371.34000	1.37134	1,361.250	8.12	8.12	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64434	101.39615	6.64500	101.39234			8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,495.43000	3.49543	3,498.47000	3.49847	3,495.430	8.41	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,542.88000	2.54288	2,549.73000	2.54973	2,542.880	8.41	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,031.85000	6.03185	6,033.37000	6.03337	6,031.850	8.72	8.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,228.97000	1.22897	1,234.30000	1.23430	1,228.970	8.72	8.72	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,431.66000	3.43166	3,434.72000	3.43472	3,431.660	8.40	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,593.52000	2.59352	2,600.39000	2.60039	2,593.520	8.40	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,463.47000	3.46347	3,466.52000	3.46652	3,463.470	8.40	8.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	2,568.10000		2.56810	2,574.96000	2.57496	2,568.100	8.40		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/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.17479		82.45115	8.19061	82.31357		15.00		120,955,837.05	1,467	6,620.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,866.15000		3.86615	3,746.27000	3.74627	3,866.150	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	49.39000		0.04939	67.09000	0.06709	49.390	15.33		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,412.29000		5.41229	5,279.05000	5.27905	5,412.290	15.43		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	7.81000		0.00781	12.15000	0.01215	7.810	15.43		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,334.46000		6.33446	6,198.44000	6.19844	6,334.460	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	2.19000		0.00219	3.75000	0.00375	2.190	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,167.44000		7.16744	7,030.39000	7.03039	7,167.440	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.60000		0.00060	1.13000	0.00113	0.600	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,466.97000		7.46697	7,329.74000	7.32974	7,466.970	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.36000		0.00036	0.71000	0.00071	0.360	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,714.74000		6.71474	6,578.13000	6.57813	6,714.740	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.25000		0.00125	2.22000	0.00222	1.250	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,092.27000		7.09227	6,955.28000	6.95528	7,092.270	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.68000		0.00068	1.27000	0.00127	0.680	15.51		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.23589		80.30756	8.25209	80.16843		16.67		117,811,190.52	1,467	1,564.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,908.81000		1.90881	1,866.67000	1.86667	1,908.810	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,888.45000		3.88845	3,985.44000	3.98544	3,888.450	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,841.02000		1.84102	1,800.14000	1.80014	1,841.020	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,999.57000		3.99957	4,097.82000	4.09782	3,999.570	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,874.49000		1.87449	1,832.98000	1.83298	1,874.490	16.67		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Put	3,943.51000		3.94351	4,041.13000	4.04113	3,943.510	16.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.37932		79.36221	8.39646	79.21921		19.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,322.90000		7.32290	7,241.60000	7.24160	7,322.900	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,848.20000		3.84820	3,909.90000	3.90990	3,848.200	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,667.21000		10.66721	10,565.33000	10.56533	10,667.210	20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,105.15000		2.10515	2,146.27000	2.14627	2,105.150	20.14	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,230.56000		7.23056	7,149.91000	7.14991	7,230.560	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,911.90000		3.91190	3,974.25000	3.97425	3,911.900	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,276.68000		7.27668	7,195.71000	7.19571	7,276.680	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,879.94000		3.87994	3,941.97000	3.94197	3,879.940	19.75	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/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			165.38842		165.38842	166.21239	166.21239			204,585,475.54	1,237	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,398.42000		8.39842	9,222.39000	9.22239	8,398.420		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	8,388.42000		8.38842	9,212.39000	9.21239	8,388.420		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	8,378.42000		8.37842	9,202.39000	9.20239	8,378.420		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			165.62305		165.62305	166.45796	166.45796			204,875,712.85	1,237	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,483.05000		4.48305	5,317.96000	5.31796	4,483.050		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.15	Call	4,473.05000		4.47305	5,307.96000	5.30796	4,473.050		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	4,463.05000		4.46305	5,297.96000	5.29796	4,463.050		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	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 07/02/2013	Bond Future			126.55836		126.55836	126.55126	126.55126			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,568.36000		3.56836	3,561.26000	3.56126	3,568.360		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,558.36000		3.55836	3,551.26000	3.55126	3,558.360		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,548.36000		3.54836	3,541.26000	3.54126	3,548.360		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.15900		128.15900	128.15228	128.15228			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,469.00000		2.46900	2,462.28000	2.46228	2,469.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,459.00000		2.45900	2,452.28000	2.45228	2,459.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,449.00000		2.44900	2,442.28000	2.44228	2,449.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.94888		132.94888	132.72284	132.72284			1,786,434,100.56	13,437	13,723.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,958.88000		3.95888	3,732.84000	3.73284	3,958.880		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,948.88000		3.94888	3,722.84000	3.72284	3,948.880		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,938.88000		3.93888	3,712.84000	3.71284	3,938.880		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future			134.63042		134.63042	134.40192	134.40192			1,809,028,953.54	13,437	8,903.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,540.42000		3.54042	3,311.92000	3.31192	3,540.420		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,530.42000		3.53042	3,301.92000	3.30192	3,530.420		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,520.42000		3.52042	3,291.92000	3.29192	3,520.420		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	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 07/02/2013	Bond Future			7.89509		94.65138	7.91094	94.50983		14.67	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,379.71000		8.37971	8,238.54000	8.23854	8,379.710		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.41000		0.00041	0.79000	0.00079	0.410		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,766.58000		8.76658	8,625.26000	8.62526	8,766.580		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.22000		0.00022	0.45000	0.00045	0.220		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,150.87000		9.15087	9,009.45000	9.00945	9,150.870		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.12000		0.00012	0.25000	0.00025	0.120		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,532.56000		9.53256	9,391.09000	9.39109	9,532.560		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.06000		0.00006	0.14000	0.00014	0.060		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.95507		92.26289	7.97131	92.11981		15.71	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,603.84000		2.60384	2,552.21000	2.55221	2,603.840		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,447.96000		3.44796	3,539.41000	3.53941	3,447.960		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,523.75000		2.52375	2,473.43000	2.47343	2,523.750		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,546.89000		3.54689	3,639.65000	3.63965	3,546.890		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,563.61000		2.56361	2,512.64000	2.51264	2,563.610		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,497.18000		3.49718	3,589.29000	3.58929	3,497.180		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.10010		91.25246	8.11734	91.10538		16.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,736.37000		7.73637	7,649.86000	7.64986	7,736.370		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,528.97000		3.52897	3,589.54000	3.58954	3,528.970		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,637.82000		7.63782	7,552.00000	7.55200	7,637.820		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Put	3,590.02000		3.59002	3,651.28000	3.65128	3,590.020	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,687.04000		7.68704	7,600.88000	7.60088	7,687.040	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,559.38000		3.55938	3,620.30000	3.62030	3,559.380	17.08	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/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.20971		84.31305	8.22552	84.16746		16.28	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,501.83000		3.50183	3,388.68000	3.38868	3,501.830	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	115.63000		0.11563	148.07000	0.14807	115.630	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,579.67000		3.57967	3,464.95000	3.46495	3,579.670	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	107.59000		0.10759	138.46000	0.13846	107.590	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,657.82000		3.65782	3,541.60000	3.54160	3,657.820	16.61	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	100.03000		0.10003	129.40000	0.12940	100.030	16.61	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/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.44670		1.44670	1.46260	1.46260		12.94	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,569.75080		0.15698	1,728.36450	0.17284	1,569.751	13.38	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.75080		0.00028	2.36450	0.00024	2.751	13.38	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,470.62660		0.14706	1,629.09770	0.16291	1,470.627	13.07	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.62660		0.00036	3.09770	0.00031	3.627	13.07	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,372.33410		0.13723	1,530.36920	0.15304	1,372.334	12.98	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	5.33410		0.00053	4.36920	0.00044	5.334	12.98	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45800		1.45800	1.47420	1.47420		13.62	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	872.19580		0.08722	999.67180	0.09997	872.196	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	192.19580		0.01922	157.67180	0.01577	192.196	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	802.97820		0.08030	925.75030	0.09258	802.978	12.90	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	222.97820		0.02230	183.75030	0.01838	222.978	12.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	741.21860		0.07412	857.94880	0.08579	741.219	13.05	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	261.21860		0.02612	215.94880	0.02159	261.219	13.05	0.00	0	0.00
Total for Derivatives :											35,049,530,814.06	289,363	1 603 811.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.74047	99.94188	11.71141			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.43372	108.85858	23.37753			0.00	0	4,005,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.48446	100.00011	9.46098			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.80739	111.70673	11.77849			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01876	100.63261	0.01871			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00764	100.64155	0.00762			40,256,620,000.00	400,000	200,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.33623	8.00000	46.32619			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.33312	101.73855	10.30967			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.21844	105.29362	25.15958			0.00	0	14,710,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		47.78304	105.62267	47.67122			0.00	0	12,600,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		11.32442	100.96284	11.29676			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		13.50095	111.66393	13.46790			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		59.92656	100.00003	59.73531			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			215.58145		78.44915	215.58145	78.10853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.67779	134.94825	29.58729			0.00	0	78,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.62625	269.82094	2.61395			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.57818	100.53123	22.52323			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.07171	100.25380	40.96977			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.82890	100.10451	12.79711			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.28261	100.10764	8.26208			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.81937	100.11256	7.79999			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.88302	100.11573	7.86348			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.70297	113.03853	27.63448			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.21624	102.88112	22.15981			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.92636	106.71879	33.84630			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.74799	101.43096	28.67589			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.52763	100.69530	22.47150			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.09241	101.53927	11.06457			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.53416	101.47729	15.49518			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.35705	101.61005	9.33355			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	106.05688	104.93328	105.76855			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	67.34479	108.48706	67.18374			0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.45307	101.57306	61.25428			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	103.21915	100.00000	102.95175			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	101.02129	100.57314	100.75539			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	78.47912	215.26681	78.13874			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	40.54143	133.33110	40.41889			0.00	0	55,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.58140	122.14204	21.52022			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.00873	113.35700	8.98457			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.25477	123.70523	16.21158			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.44629	102.18114	16.40477			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.75403	99.83242	10.72744			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.80970	99.82309	10.78298			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.34009	99.81405	11.31205			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	106.48741	5.09992	106.48741	5.08692			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.24125	100.00000	21.18866			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.71291	165.75435	3.69985			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.59724	157.68318	12.55450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	170.05600	3.00493	170.05600	2.99417			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	130.90935	143.83197	130.42772			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.52368	172.68858	3.51091			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	78.45297	215.54135	78.11238			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	78.44861	215.58717	78.10798			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.73453	71.58015	6.72457			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.73453	71.58015	6.72457			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	97.52506	100.36979	97.27981			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.18930	84.61000	12.16884			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.86529	92.57000	18.83145			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.82800	100.05362	10.80117			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.81199	95.34000	16.78118			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.45817	100.00000	31.39849			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.69395	94.00000	15.66548			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.69965	94.99000	14.67278			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.92069	89.20000	30.86582			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.48697	90.02000	29.43415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	101.37010	8.78322	101.37010	8.76120				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.64080	101.21709	8.61916				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.19601	89.83000	28.14557				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.19928	136.93312	20.14148				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.76337	102.86000	23.71736				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.21348	96.69000	24.16777				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.26957	96.61000	23.22567				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.89345	96.38000	22.85033				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.18340	99.94804	9.16067				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.22896	121.81240	23.16800				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.95821	104.20000	72.81439				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.12483	101.30453	9.10197				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.71627	93.54000	20.67809				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.66581	92.85000	19.62976				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.93332	103.39542	1.92788				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.52699	149.61017	2.51925				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.15490	196.08295	2.14683				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	95.40000	16.33871	95.40000	16.30851			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.56505	107.27000	68.42716			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.20289	94.09000	16.17291			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.26052	100.00000	8.19654		20,000,000,000,000.00	200,000,000	200,000,000.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	12.95510	114.69202	12.92269			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.31727	105.76936	23.26265			0.00	0	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.35579	102.79126	9.33449			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.93889	101.48825	11.91185			0.00	0	4,310,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.62828	110.44192	17.58551			0.00	0	2,105,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.40022	125.04605	35.29866			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.96978	4.00000	120.93185			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.58836	274.59193	2.57610			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.55323	123.88924	4.54039			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.39897	128.40915	2.39202			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	68.02544	99.53952	67.81391			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	93.82145	100.06620	93.59525			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	81.35089	100.07265	80.99699			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.34410	100.00000	24.28382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020		On 31/08/2013	Spot Bond	100.53957	62.79133	100.53957	62.59000		0.00	0	0.00
ACL024		On 20/04/2013	Spot Bond	101.66199	84.66531	101.66199	84.47290		0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	100.53957	62.79133	100.53957	62.59000		0.00	0	0.00
ACL026		On 08/05/2013	Spot Bond	101.42690	98.63416	101.42690	98.11886		0.00	0	0.00
ACL027		On 20/05/2013	Spot Bond	102.82057	86.22992	102.82057	86.04487		0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	111.03772	25.65633	111.03772	25.59382		0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	100.83941	19.83245	100.83941	19.78405		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	100.86237	20.09630	100.86237	20.04725		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.18756	23.83507	101.18756	23.77672		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.06785	60.52684	100.06785	60.33356		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.06721	60.48138	100.06721	60.28825		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	100.81643	19.56853	100.81643	19.52079		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	54.43317	8.30360	54.43317	8.29372		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	53.38752	100.00000	53.38750		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	53.38752	100.00000	53.38750		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.61624	44.12143	100.61624	44.01395		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	99.86961	58.93887	99.86961	58.79309		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	19.12721	100.00000	19.09092		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	61.08757	100.07583	60.89249			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.27539	100.07969	17.23258			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.11249	100.08857	18.06761			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.90219	100.07573	16.86031			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.15435	100.07841	17.11185			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.26531	100.07959	17.22252			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.68888	103.08180	13.52080			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.68888	103.08180	13.52080			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.73353	103.10163	13.59028			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.70045	100.07361	16.65906			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.73353	103.10163	13.59028			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.64421	103.06198	13.45129			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.93271	79.64238	27.88792			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.30205	100.07204	29.22944			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	60.37121	100.07100	60.22162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	99.94507	16.38603	99.94507	16.34547			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	60.37121	100.07100	60.22162			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.81663	100.07684	8.79478			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.64755	100.07933	8.62613			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.60181	100.08039	8.58048			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.38073	100.07826	8.35996			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	60.10277	100.06560	59.95385			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.35984	100.07361	9.33664			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	80.45582	101.31884	80.21883			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.27280	110.28658	10.24504			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.10694	100.06728	41.00508			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	52.08801	105.71996	51.96803			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.47944	100.99526	44.37072			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.37875	101.18059	7.36029			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.32541	102.01291	7.30695			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.56361	100.00000	9.54546			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	54.60560	101.04786	54.46911			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.12820	100.00000	4.11901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	5.30252	100.00000	5.29065				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.72674	72.59933	13.70623				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.19358	127.83552	3.18488				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.31627	127.87043	3.30723				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.14461	100.07569	8.12443				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.97844	100.62321	30.90298				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.97844	100.62321	30.90298				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	54.60560	101.04786	54.46911				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.58127	100.51806	30.50684				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.38043	100.07299	29.30762				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.32818	100.07235	29.25550				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.90760	101.33418	7.88778				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.92955	100.41093	11.89990				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.89663	101.33457	7.87685				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.43700	103.90444	9.41557				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.48044	103.93140	9.45890				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.33066	100.22094	29.25788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	100.59173	11.98718	100.59173	11.95734				27,260,358,830.00	271,000	271,000.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.40930	99.93469	11.38106				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.17776	100.07603	8.15749				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	67.55724	100.93686	67.38854				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	40.88465	100.27790	40.78315				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	40.74420	100.06196	40.64326				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.26732	100.07446	10.24187				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.32196	100.76536	44.69839				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.96776	100.06587	20.91581				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.80544	100.06402	20.75388				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.12054	100.06760	21.06821				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.24572	100.07424	10.22033				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.86776	100.07047	9.84332				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.99641	100.06619	20.94439				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.10144	100.06739	21.04915				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.52720	102.65284	13.49628				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.21626	100.06844	16.17608				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.04415	100.06674	20.99201				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	100.09530	43.03143	100.09530	42.92478			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.25020	100.18292	21.19750			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.86153	100.06691	40.76028			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.33995	108.26890	10.31539			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.21333	100.07386	10.18802			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.56524	103.66222	4.55383			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.09190	100.06728	21.03963			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.11103	100.06735	21.05872			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.13729	100.07626	10.11216			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.48908	100.07891	8.46804			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.93851	100.07361	7.91885			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.60925	100.07223	60.41571			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.55350	100.07839	29.48027			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.56840	100.07574	21.51495			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.67718	100.08155	10.65073			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.13729	100.07626	10.11216			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.54412	100.07944	8.52295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	100.07796	9.47923	100.07796	9.45574			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.06465	100.07839	8.04467			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.32626	100.07515	11.29820			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.28139	100.07965	8.26086			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.42493	100.08103	8.40406			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.02569	100.06425	59.83402			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.08637	100.06489	59.89450			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.04396	100.06989	16.00421			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.19528	100.07148	16.15515			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.37411	100.08134	8.35336			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.37411	100.08134	8.35336			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.27102	100.08737	11.24309			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.35944	100.07679	9.33625			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.18464	100.08652	11.15692			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.21703	100.08684	11.18924			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.27102	100.08737	11.24309			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.65505	85.50175	6.64198			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.56199	100.08315	8.54077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	100.08315	8.56199	100.08315	8.54077				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01662	100.00000	100.00000				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	91.58071	103.67806	91.36372				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.19997	100.00000	4.18979				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.68323	100.56844	30.60852				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.36122	100.63477	31.28481				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.81301	100.67892	31.73547				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.76041	101.20949	14.72346				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.42751	101.34649	15.38884				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.31488	101.52904	16.27393				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.45526	108.27946	11.42791				0.00	0	4,305,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.97884	124.59492	11.94701			6,478,935,840,000.00	52,000,000	26,107,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.32137	100.00000	30.24628				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.79456	115.64616	18.74724				0.00	0	14,298,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	28.98576	100.00000	28.91399				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.35391	100.00000	14.32197				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.19793	154.79211	4.18389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.05014	129.92747	39.94133			0.00	0	28,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	84.38343	101.15622	84.18669			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.70729	99.92565	10.68078			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.32617	112.23984	12.29603			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.20626	101.18527	19.15820			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.85151	101.23711	8.82936			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.42805	100.00000	58.28336			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.67213	114.82122	21.61818			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.72315	99.81750	9.69911			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.39261	100.11329	61.47788			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	65.71190	103.73691	65.56037			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.43753	99.83571	28.36722			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.29681	105.24488	33.21954			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.38841	111.52726	13.35584			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.77224	100.88946	45.66048			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.66774	104.32215	17.62229			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	78.73893	99.81811	78.41266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.00768	102.00706	19.95725			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.99342	101.95171	19.94304			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.08907	99.81798	14.05425			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.90874	101.94160	19.85859			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.33014	104.59763	13.29579			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.27362	99.81335	19.22598			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.27362	99.81335	19.22598			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.27241	99.81340	16.23218			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.80730	101.35805	16.76517			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.67560	102.22265	17.63097			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.00768	102.00706	19.95725			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.02567	102.70168	16.98249			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.69415	102.35327	11.66459			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.77573	99.82359	13.74166			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.77706	99.81671	13.74300			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.77706	99.81671	13.74300			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.33352	99.82722	30.25852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On 31/03/2013	Spot Bond	99.86832	91.80383	99.86832	91.58857			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.62339	97.82330	18.57818			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.87078	103.70924	12.83784			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.14067	99.79214	14.10571			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.18465	100.04409	12.15446			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.56578	99.77076	1.56191			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.88916	92.33087	11.86175			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	58.63381	99.87024	58.44690			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.78900	99.83486	17.74501			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.44082	99.06007	9.41764			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.64110	99.81958	0.63952			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.66201	104.16088	20.60895			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.83158	103.97505	18.78328			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.23940	106.00425	16.19703			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.99032	99.75847	13.95575			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26383	99.75846	0.26318			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.61641	100.00000	6.60385			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.13319	100.00000	20.08334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.32347	100.00000	18.27809			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.31078	100.00000	11.28278			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.32024	100.00000	11.29190			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.67527	100.00000	13.64141			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.84939	100.00000	11.82005			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	95.13894	100.20198	94.90360			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.48964	102.32067	30.41257			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.88667	102.37811	18.83891			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.97545	169.54509	1.96876			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.73042	150.32167	9.70599			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.24700	150.48996	11.21874			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.78850	105.72100	9.76571			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	46.41547	101.02420	46.30201			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	82.85414	101.68745	82.60270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	100.66680	44.48918	100.66680	44.38076			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	44.03003	100.64029	43.92276			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	82.63403	104.00756	82.37946			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	67.32267	100.90417	67.15826			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	91.76641	101.68177	91.54791			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.12893	100.33377	8.10874			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.07125	100.06919	28.99922			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.07556	100.00000	39.97848			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.61334	100.00000	71.47973			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.66710	101.11913	11.63792			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.71332	101.12772	11.68403			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.85196	101.15348	11.82230			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.31366	101.23934	12.28282			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.77471	101.32517	12.74271			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.06238	101.56516	14.02707			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.62161	100.00000	5.60769			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.37694	100.93890	10.16205			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.70355	100.99127	10.48405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	101.01372	9.84343	101.01372	10.62196				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	9.89005	101.02120	10.66792				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.44897	101.11093	11.21896				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.19286	101.23048	11.95241				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.51844	100.00000	4.38739				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.51844	100.00000	4.38739				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.38399	100.10441	9.36074				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.98476	100.11338	9.96000				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.14858	100.11583	10.12342				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.94656	107.76177	13.91339				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.64002	100.12316	10.61365				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.51358	100.13609	11.48503				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.52384	100.00000	2.51759				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.52384	100.00000	2.51759				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.00649	110.26280	37.91590				0.00	0	4,136,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	9.04484	100.53667	9.02283			100,536,670,000.00	1,000,000	500,000.00	
BIDC25	On 25/01/2013	Spot Bond	99.53343	50.11697	99.53343	50.11696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.10469	96.69296	70.97303			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	98.39238	99.39485	98.12945			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	94.60171	99.18162	94.35914			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.15676	100.49749	16.11745			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.49543	100.00000	7.47727			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.87720	100.60117	7.85800			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.17792	100.49926	16.13856			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.52701	100.52855	16.48678			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.16141	100.58172	17.11962			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.80047	100.80214	19.75215			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.34960	101.17004	15.31204			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	82.98109	100.10916	82.61197			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	83.47216	100.17136	83.22038			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	60.50543	100.07370	60.35550			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	78.25717	100.27042	78.09844			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.72687	100.00000	8.70527			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.77222	112.83919	32.69132			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.20197	121.22515	17.15700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	101.55684	13.07353	101.55684	13.04070				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.16253	100.95576	44.05463			121,146,912,000.00	1,200,000	300,000.00	
CBL11	On 06/05/2016	Spot Bond	108.79348	17.15375	108.79348	17.11263				0.00	0	25,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.40342	109.29382	15.36636				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	9.79594	101.38676	9.77192				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.84360	110.62195	10.81769				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.01861	100.52977	22.96258				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.95250	105.82127	12.92215				0.00	0	8,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.48627	100.81182	11.45824				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.47268	105.70562	15.43704				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.45273	100.97754	10.42718				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.02029	100.26196	10.99293				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.27743	123.26011	11.24772				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.00987	119.72199	10.98153				0.00	0	1,005,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.00092	123.54995	12.96642				0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.40190	100.40002	15.36363				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.98162	107.22537	20.93191				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12		On 14/11/2014	Spot Bond	100.86678	32.84724	100.86678	32.76617		0.00	0	0.00
CGR6		On 18/02/2013	Spot Bond	101.10082	105.99663	101.10082	105.71844		0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	102.24997	41.56736	102.24997	41.46236		0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	102.59156	26.15375	102.59156	26.08749		0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	100.41408	23.56599	100.41408	23.50741		0.00	0	0.00
CLN103		On 20/03/2013	Spot Bond	100.11325	97.60679	100.11325	97.37135		0.00	0	0.00
CLN104		On 15/06/2014	Spot Bond	100.18762	45.26748	100.18762	45.15520		0.00	0	0.00
CLN108		On 20/06/2013	Spot Bond	100.07319	81.35080	100.07319	80.99689		0.00	0	0.00
CLN110		On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580		0.00	0	0.00
CLN111		On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580		0.00	0	0.00
CLN112		On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580		0.00	0	0.00
CLN113		On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580		0.00	0	0.00
CLN114		On 20/06/2013	Spot Bond	100.07319	81.35080	100.07319	80.99689		0.00	0	0.00
CLN115		On 20/06/2013	Spot Bond	100.07319	81.35080	100.07319	80.99689		0.00	0	0.00
CLN116		On 31/08/2013	Spot Bond	100.53672	62.76914	100.53672	62.56789		0.00	0	0.00
CLN117		On 20/06/2013	Spot Bond	100.07373	81.37035	100.07373	81.01636		0.00	0	10,000,000.00
CLN118		On 20/06/2013	Spot Bond	100.06833	81.17481	100.06833	80.82169		0.00	0	0.00
CLN120		On 20/06/2013	Spot Bond	100.06400	81.01838	100.06400	80.66595		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.60353	91.54083	100.60353	91.10051				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.45660	101.15466	23.39920				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	83.53251	99.83222	83.28125				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.30938	101.14186	23.25234				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.51910	100.06829	60.32585				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.25389	100.06451	60.06149				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.08731	101.20948	24.02833				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	63.43257	100.61649	63.23347				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	63.43145	100.58787	63.23241				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	63.16660	100.59448	62.96397				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	81.40946	100.07482	81.05529				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	81.27258	100.07103	80.91903				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.78432	100.07206	60.59021				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	68.52277	106.64650	68.36116				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	92.80731	103.71200	92.59245				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	66.10893	104.51633	65.95556				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	64.97589	100.85780	64.77152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.09542	42.99419	100.09542	42.88763			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	61.07118	100.79729	60.91888			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	61.07118	100.79729	60.91888			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	84.92431	101.28023	84.73146			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.91046	100.83563	23.85210			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.50821	100.00000	17.46486			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.31595	100.00000	17.27307			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.85162	100.07575	16.80986			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.11982	100.00000	48.00326			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	91.37755	100.04314	91.16297			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	91.93680	100.23356	91.72056			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	91.57834	100.08420	91.36322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.05746	91.58180	100.05746	91.36672				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.06298	100.00000	39.96377				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.10674	100.06980	13.07427				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.79284	100.15069	15.75368				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.90902	99.78582	10.88465				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.79284	100.15069	15.75368				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.29273	101.41261	12.26190				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.06027	100.22617	46.94350				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.17356	100.17009	48.05408				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.15766	108.36668	8.13849				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.76024	99.52839	14.72464				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.03071	108.34841	4.02036				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.12610	102.60151	16.08924				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.40453	100.25498	48.28439				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.79284	100.15069	15.75368				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.15069	15.79284	100.15069	15.75368			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.58634	107.96614	4.57447			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.40132	107.75628	8.37963			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.20959	100.11142	15.17189			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	93.69934	100.00002	93.47571			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	94.12952	100.07054	93.90257			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	81.81225	100.08593	81.45631			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	62.04064	100.10498	61.88687			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.70897	101.25895	26.64209			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.77701	101.27689	26.70994			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.22242	105.79026	14.18929			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.12066	101.32709	27.04422			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.88386	101.30689	26.81652			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.26697	101.18509	10.24128			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.26514	101.19643	10.23945			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.23371	105.99233	14.20050			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.23371	105.99233	14.20050			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.35638	107.65143	45.23644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	110.88445	45.69448	110.88445	45.57042			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.88015	104.90153	12.85034			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.86482	100.07790	11.83541			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.78107	100.08711	12.74939			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.05442	100.16277	82.68316			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.07039	100.16385	82.69905			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.46046	101.18605	26.39423			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.46046	101.18605	26.39423			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.54341	100.17539	48.42301			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	99.17790	100.85155	98.90686			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	85.19233	101.40617	84.99869			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	85.19233	101.40617	84.99869			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.58353	100.16285	16.54241			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.35681	100.71861	10.33156			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	101.44980	100.63163	101.18262			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.69375	100.07925	10.66725			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.36516	100.51081	22.31074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	100.54638	10.70414	100.54638	10.67809			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.57721	103.07581	13.54658			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.57721	103.07581	13.54658			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.31076	100.51075	22.25646			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.33057	100.51227	22.27622			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.74244	99.62826	15.70443			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.45536	100.86363	15.41763			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.19168	100.17567	21.13912			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.13864	100.84631	15.10169			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.73892	99.94994	20.68759			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.73892	99.94994	20.68759			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.73892	99.94994	20.68759			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.73892	99.94994	20.68759			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.73892	99.94994	20.68759			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.90936	99.94850	20.85761			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.84642	99.94597	9.82206			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.84642	99.94597	9.82206			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.84642	99.94597	9.82206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	99.94597	9.84642	99.94597	9.82206				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.84642	99.94597	9.82206				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.89982	99.94556	9.87531				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.26176	110.57517	12.23198				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.81660	100.09271	42.71049				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.80046	100.59304	30.72544				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	88.17833	99.85267	87.97256				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.20516	100.09928	41.10303				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.20516	100.09928	41.10303				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.41794	101.01926	9.39492				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.81120	100.09028	11.78193				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.61109	100.79299	14.57544				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.43032	100.10632	13.39703				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.97523	100.07520	9.95051				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.92124	100.07467	9.89665				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.97569	100.07203	9.95096				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.25541	100.58176	10.23044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	100.62464	11.87139	100.62464	11.84247			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.84249	100.62450	11.81364			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.95409	100.07182	9.92942			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.05040	100.10367	23.99079			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.32127	100.32695	10.29563			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.99677	100.05044	20.94476			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.66875	99.94992	20.61759			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.24558	100.07255	16.20534			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.94703	100.08473	10.91990			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.94703	100.08473	10.91990			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.94703	100.08473	10.91990			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.94703	100.08473	10.91990			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.96067	100.79550	9.93637			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.61508	100.46527	9.59118			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.07490	99.93367	11.04748			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.07490	99.93367	11.04748			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.96810	99.93449	10.94096			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.84640	99.84728	10.81958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	99.93449	10.96810	99.93449	10.94096			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.92629	99.84633	10.89926			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.59021	100.08705	1.58627			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.84640	99.84728	10.81958			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.87329	99.84728	10.84640			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.92629	99.84633	10.89926			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.91536	100.00000	5.90071			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.02446	100.00000	6.00955			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.59029	100.08579	1.58635			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.59536	100.00000	1.59141			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.59536	100.00000	1.59141			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.59536	100.00000	1.59141			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.89619	100.00000	0.89333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	100.00000	0.89619	100.00000	0.89333			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.83112	100.00000	24.77646			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.83112	100.00000	24.77646			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69980	35.42491	0.69917			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	81.84417	156.72722	81.56569			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	96.21020	100.26956	95.97028			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	96.16490	100.26726	95.92510			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	145.55324	100.00000	145.16145			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	127.12253	156.52494	126.66447			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	96.11959	100.26496	95.87991			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	89.13314	154.89181	88.80621			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	82.47304	100.90305	102.43078			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	82.47304	100.90305	102.43078			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.58791	164.96027	4.57034			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	87.16895	98.96405	86.97938			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	87.18676	98.95402	86.99717			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	96.16490	100.26726	95.92510			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	96.16490	100.26726	95.92510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	100.00000	14.89167	100.00000	14.85479			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	89.65600	102.57148	89.45030			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.42563	127.81539	8.40279			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.12252	80.28000	20.09006			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.17382	80.11138	20.14132			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.93650	101.51920	10.90905			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.93650	101.51920	10.90905			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.02474	100.07895	11.99494			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.42804	100.07296	11.39973			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.24573	100.07419	10.22034			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	81.12867	101.51807	80.88791			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.35325	100.07839	10.32759			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.14807	101.17107	9.12518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	112.14249	18.41945	112.14249	18.37419			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	88.31448	102.77374	88.11475			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.78324	104.83082	10.75829			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.47524	123.34967	11.44499		89,058,461,740.00		722,000	342,108,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.58251	109.68398	18.53792		263,241,552,000.00		2,400,000	500,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.86066	116.79754	12.82802			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.56212	5.86800	105.54521			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.39959	100.46415	30.32482			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.38125	100.49279	10.35600			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.21431	100.39083	22.15910			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.19678	100.94063	16.15722			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	93.32585	100.39538	93.08689			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	90.77526	100.24848	90.54950			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	90.25416	100.00000	90.04328			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	49.68913	101.25137	49.68911			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	89.71841	101.22658	89.50710			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.03518	100.00000	100.00000		159,900,000,000,000.00		599,000,000	815,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		6.86000	101.21312	6.86000	6.86000			7,786,100,000,000.00	135,000,000	585,000,000.00
DENG45	On 29/04/2013	Spot Bond		100.00000	82.49924	100.00000	100.00000			68,000,000,000,000.00	680,000,000	340,000,000.00
DRD03	On 02/07/2014	Spot Bond		102.15380	41.18393	102.15380	41.07999			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		102.26580	23.02647	102.26580	22.96830			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		102.03232	58.87683	102.03232	58.72838			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		105.76710	69.43675	105.76710	69.27674			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		127.91650	16.42764	127.91650	16.38307			255,833,000,000.00	2,000,000	15,300,000.00
DV22	On 07/02/2020	Spot Bond		116.63462	12.71849	116.63462	12.68678			6,089,260,240,960.00	52,208,000	115,456,360.00
DV23	On 27/02/2023	Spot Bond		119.62218	12.44697	119.62218	12.41530			8,331,924,081,360.00	69,652,000	170,090,369.00
E170	On 01/08/2020	Spot Bond		146.45461	15.89658	146.45461	15.84917			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond		104.01633	16.40250	104.01633	16.36043			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		100.57434	24.21928	100.57434	24.15900			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		100.62205	9.86506	100.62205	9.84049			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		100.65378	4.01703	100.65378	4.00703			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		100.68546	1.63490	100.68546	1.63083			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		128.03785	11.53067	128.03785	11.49936			0.00	0	21,190,000.00
EL28	On 02/05/2028	Spot Bond		1.62000	118.24008	1.58000	118.81461			0.00	0	41,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.18344	104.49020	2.17793		1,044,902,000,000.00	10,000,000	250,000,000.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	9.14461	117.22671	9.12133		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	13.08967	117.96601	13.05618		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	11.41787	108.44717	11.39057		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	17.12123	100.61804	17.07953		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.61008	100.74391	64.45252		0.00	0	0.00	
EPFC03	On 18/02/2013	Spot Bond	100.55022	95.02621	100.55022	94.77810		0.00	0	0.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	101.51141	100.00000	101.24427		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.09273	100.00000	37.00088		0.00	0	0.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	94.82358	100.00000	94.59060		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	37.98041	100.00000	37.85025		0.00	0	0.00	
EQ188U	On 25/04/2013	Spot Bond	100.00000	83.31369	100.00000	83.12896		0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	27.17218	124.62183	27.09402		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	105.65441	24.35685	105.65441	24.29984		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	106.40064	18.02482	106.40064	17.97764		0.00	0	3,000,000.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	9.79540	101.27791	9.76501		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	100.72291	32.01012	100.72291	31.93208		0.00	0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.41839	100.66122	31.34183		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B3	On	17/11/2025		Spot Bond	100.64003		0.00128	100.64003	0.00128				0.00	0	0.00
ERS3C2	On	17/08/2014		Spot Bond	100.73714		32.14663	100.73714	32.06824				0.00	0	0.00
ERS3C3	On	17/11/2025		Spot Bond	100.71039		0.00127	100.71039	0.00127				0.00	0	0.00
ERSA10	On	17/08/2013		Spot Bond	100.58516		64.16511	100.58516	63.96377				0.00	0	0.00
ERSA11	On	17/08/2014		Spot Bond	100.60896		30.91745	100.60896	30.84214				0.00	0	0.00
ERSA12	On	17/08/2015		Spot Bond	100.62801		17.31139	100.62801	17.26922				0.00	0	0.00
ERSA13	On	17/08/2013		Spot Bond	100.58802		64.17865	100.58802	63.97726				0.00	0	0.00
ERSA14	On	17/11/2025		Spot Bond	100.58833		0.00129	100.58833	0.00128				0.00	0	0.00
ERSA15	On	17/11/2025		Spot Bond	100.61654		0.00128	100.61654	0.00128				0.00	0	0.00
ES15	On	30/08/2015		Spot Bond	107.62781		20.40534	107.62781	20.35712			198,896,192,880.00	1,848,000	6,924,000.00	
ES18	On	20/04/2018		Spot Bond	115.04070		11.17328	115.04070	11.14542			1,725,610,500,000.00	15,000,000	518,490,000.00	
ES23	On	25/01/2023		Spot Bond	123.79417		8.19224	123.79417	8.17046			2,129,259,724,000.00	17,200,000	269,806,443.00	
ES26	On	02/04/2026		Spot Bond	101.89369		10.10894	101.89369	10.08610			4,890,897,120,000.00	48,000,000	74,763,000.00	
ES33	On	15/09/2033		Spot Bond	8.76500		90.85194	8.78000	90.70176			525,900,000,000.00	60,000,000	961,670,000.00	
FIFB01	On	24/08/2015		Spot Bond	100.52379		17.25878	100.52379	17.21678				0.00	0	0.00
FIFC03	On	09/10/2013		Spot Bond	101.23849		56.61817	101.23849	56.47642				0.00	0	0.00
FIFC04	On	14/03/2013		Spot Bond	100.14918		89.44672	100.14918	89.22773				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.15845	100.00000	10.13385			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.88547	100.00000	9.86152			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	64.86775	100.72700	64.66395		231,049,002,778.00		2,293,814	846,907.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	64.98059	100.75346	64.77639		403,013,840,000.00		4,000,000	1,000,000.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	65.34158	100.83807	65.13609			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	65.54456	100.88562	65.33837			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.50017	106.83968	34.41868			0.00	0	15,500,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.80537	102.29365	9.78313			0.00	0	183,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.44019	100.22508	12.40934			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.98607	100.22502	8.96378			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.28767	101.16350	10.25613			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01729	101.09860	0.01724			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.54942	109.77327	12.51928			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.76814	98.22086	9.74434			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	54.67883	100.00000	54.54531			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	78.43714	215.70757	78.09643			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.36744	105.50847	71.22611			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.44717	127.58470	2.44011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.59590	273.62971	2.58363				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.52246	149.98730	2.51472				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.12377	199.45863	2.11572				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.38181	121.07209	23.32074				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.67099	100.00000	28.60684				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.67099	100.00000	28.60684				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.63145	52.69690	3.62725				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.45095	33.20196	3.44824				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.72033	31.98407	3.71751				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.53794	100.55103	41.44508				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	83.08252	101.09338	82.89832				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.96997	100.83125	14.93343				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.36239	100.12935	45.24992				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.88417	100.07866	41.78038				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.60860	100.80714	14.57295				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.60860	100.80714	14.57295				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.82791	100.52930	10.80096				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	100.79281	14.39396	100.79281	14.35884			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.81129	100.08975	11.78202			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	90.00781	100.50743	89.58138			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.24618	100.15766	16.20590			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.40770	100.07580	10.38191			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.29308	100.08460	11.26509			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.32657	100.10209	43.21919			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.84090	98.00000	9.81600			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.54537	100.00000	9.52075			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.08805	100.15523	16.04815			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.27102	100.08737	11.24309			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.32204	100.10732	13.28901			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.23938	100.11620	14.20408			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.80675	100.08283	10.77997			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.72402	102.36455	11.69437			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.52345	100.12857	15.48496			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.10907	100.08579	11.08154			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.33841	100.00000	7.31950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	100.10168	11.92896	100.10168	11.89939			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.00778	100.12161	13.97305			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.90564	100.09179	10.87861			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.55885	100.09811	11.53019			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.36570	100.11547	13.33257			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.48411	100.10701	12.45316			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.89895	100.12057	13.86450			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.68242	100.12805	14.64602			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.33305	100.11516	13.30000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.95213	100.11151	12.92003			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.72214	100.09968	11.69308			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.52619	100.09779	11.49761			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.18188	100.12327	14.14672			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.01865	100.12172	13.98390			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.57247	100.11745	13.53883			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.20365	100.12348	14.16843			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.21198	100.10439	12.18172			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond			100.09221	10.94918	100.09221	10.92205				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.07700	9.38122	100.07700	9.35797				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	14.82387	100.12940	14.78712				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	30.69432	100.09221	30.61825				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.10419	19.32183	100.10419	19.27393				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			100.72629	13.59371	100.72629	13.56056				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.09926	18.84788	100.09926	18.80117				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.08547	10.25236	100.08547	10.22695				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.36728	98.00000	1.36382				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.08652	10.36124	100.08652	10.33556				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			100.07817	9.50101	100.07817	9.47747				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			100.08103	9.79502	100.08103	9.77076				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			100.10890	12.68003	100.10890	12.64860				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond			100.20368	53.72928	100.20368	53.55751				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond			100.21459	37.02206	100.21459	36.93021				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond			100.20368	57.94709	100.20368	57.76184				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			100.19795	36.93568	100.19795	36.84406				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			100.07944	1.59066	100.07944	1.58672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	100.38297	0.65193	100.38297	100.38297	0.65031			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.92836	100.57737	100.57737	41.83462			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.25707	101.33365	101.33365	38.16121			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.47637	100.08266	100.08266	22.42067			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.50737	100.08218	100.08218	17.46397			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.29941	101.28616	101.28616	55.15795			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.20088	98.45245	98.45245	10.17597			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	94.33489	115.36525	115.36525	94.05446			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	80.64525	101.29693	101.29693	80.40704			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	98.11828	100.00000	100.00000	97.85523			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.21798	100.06887	100.06887	41.11586			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.25294	101.11641	101.11641	9.22980			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.10597	115.36587	115.36587	5.09335			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.51484	100.08387	100.08387	12.48382			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.61072	100.08483	100.08483	12.57947			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.91093	115.54905	115.54905	3.90125			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.82952	113.64754	113.64754	28.76962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	3.58890	115.36587	3.58003			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.19533	117.71276	5.18228			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.44405	118.00209	9.42391			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.22195	101.27177	10.19635			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.36455	100.00000	19.31659			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.01798	100.20020	18.97080			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.32138	100.17418	17.27843			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.89310	4.73000	107.85716			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.53218	100.17741	17.48869			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.27887	100.07144	11.25091			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.45091	100.08326	12.42005			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.60214	100.11237	32.52133			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.02750	100.09907	13.99273			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.62274	100.09502	13.58897			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	93.29287	100.06298	93.06794			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	93.30144	100.06521	93.07648			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	93.33725	100.06023	93.11222			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	93.42528	100.06131	93.20004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond	100.08049	10.87199	100.08049	10.84504			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.47811	100.16123	16.43725			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.86119	100.08038	10.83428			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.29621	97.80179	24.23723			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.01571	100.16949	16.97351			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.06029	100.83728	15.02353			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	67.17338	99.94942	66.96374			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	69.00435	101.49845	68.78612		25,374,612,500.00	250,000	260,000.00	
FRE2B1	On 02/08/2013	Spot Bond	99.46188	67.36224	99.46188	67.15292			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	68.56635	103.49133	68.34583			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	67.97614	97.69123	67.76818		48,845,615,000.00	500,000	500,000.00	
FRE2D	On 02/08/2013	Spot Bond	100.87998	67.21294	100.87998	67.00150			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	67.69964	101.02852	67.48639			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	68.29717	101.21079	68.08171			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	68.67214	101.32512	68.45528			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.57737	144.28965	17.52111			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	61.68521	100.90946	61.48679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.36218	103.60434	37.26669			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.48798	101.69223	19.43900			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.37076	103.43851	14.33408		4,137,540,400,000.00	40,000,000	10,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.87396	102.25429	8.85155			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.62451	101.76484	8.60329			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.64070	100.00000	13.61482			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.69370	261.70847	2.68134			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.59779	273.38978	2.58552			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.73686	256.75899	2.72447			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.23503	123.65104	2.22919			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.84306	101.04016	6.82596			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.46480	123.78317	2.45783			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.34545	101.29456	12.31453			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.55072	101.45459	10.52426			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.73424	101.10626	65.52703			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.42771	100.92257	8.40713			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	60.01305	100.00005	59.86444			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.16714	98.38735	2.16191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On 30/03/2013	Spot Bond	101.21006	90.34463	101.21006	90.12985				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.03990	100.00000	92.81678				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	89.99175	100.42877	89.56365				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92329	100.00000	0.92106				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.09029	104.97509	13.05644				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	86.63431	100.28475	86.22851				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.04591	100.19981	84.65515				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	8.08101	100.80772	8.06130				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.30786	101.07593	17.26459				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.00956	100.44759	8.98716				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.23734	100.17395	41.13507				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.65346	100.76967	15.61444				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.12203	100.98200	37.02930				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.61660	100.85889	65.41022				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.62914	102.64440	12.59714				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	54.21798	100.85054	54.08269				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.63515	108.09035	2.62838				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	1.63969	101.11747	1.63568			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	57.62339	100.16642	57.48048			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.01494	107.16699	34.93203			0.00	0	10,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.91821	108.33117	25.85630			0.00	0	1,016,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.46513	107.16932	14.43088			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.48301	109.08100	12.45302			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.48527	117.62764	12.45358			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.16852	108.91524	10.14413			0.00	0	2,706,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.32906	118.59653	10.30267			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.75089	109.40010	12.72068			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.43860	86.57971	11.41603			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.70730	100.55204	15.66821			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.12729	101.32185	15.08939			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.92843	101.40666	19.87847			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.91756	107.64302	13.88467			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	101.41984	100.00000	101.16244			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	52.93751	100.00000	52.93750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On 28/02/2013	Spot Bond	100.00000	98.08866	100.00000	97.84033				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	49.80207	100.79486	99.72461				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	92.61379	100.37860	92.37850				0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	80.21978	100.00000	99.99993				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	95.83106	99.24126	95.58201				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	88.29411	98.75737	88.08368				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	50.11446	99.54346	50.11444				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			12,202,000,000,000.00	122,020,000	157,020,000.00	
GRD166	On 15/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	99.72826	99.45694	99.45798				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	98.65664	99.40089	98.39228				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.43548	101.20169	7.41687			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.23429	101.57032	9.21111			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.56162	100.58455	1.42363			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.70890	100.59878	1.42287			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	7.99351	100.62628	1.42139			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.08854	100.00000	2.08315			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.34663	100.66039	1.41955			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.83671	100.70773	1.41701			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	29.85431	100.25900	29.78021			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.74175	101.08226	13.70813			0.00	0	500,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.81416	101.25499	14.77706			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.08884	100.11004	11.06135			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.84904	101.64234	25.77934			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.99384	100.23736	8.97152			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.41952	99.99999	11.39125			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.22152	101.18024	19.17343			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.89830	100.20054	8.87621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC03	On 17/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278	0.00	0	0.00			
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45744	101.50868	52.45742	0.00	0	0.00			
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45744	101.50868	52.45742	0.00	0	0.00			
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00013	100.00000	50.00012	0.00	0	0.00			
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.24458	100.00000	75.10420	0.00	0	0.00			
HMS1B7	On 19/07/2013	Spot Bond	101.18125	78.83730	101.18125	78.61001	0.00	0	0.00			
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.43663	101.21718	19.38798	0.00	0	0.00			
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.57753	107.10005	19.52599	0.00	0	0.00			
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58464	101.59173	52.58463	0.00	0	0.00			
HMS1C3	On 19/07/2013	Spot Bond	101.22625	78.89359	101.22625	78.66605	0.00	0	0.00			
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.72764	101.28016	19.67823	0.00	0	0.00			
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.45687	117.06290	17.40714	0.00	0	0.00			
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74905	101.69896	52.74904	0.00	0	0.00			
HMS1D3	On 19/07/2013	Spot Bond	101.30724	78.99487	101.30724	78.76690	0.00	0	0.00			
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.10144	101.36111	20.05106	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.29821	114.94363	18.24692			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33023	102.07916	53.33022			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	79.12986	101.41519	78.90132			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.55777	101.46001	20.50619			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68672	102.24978	53.68671			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53514	102.77072	54.53513			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	13.01086	120.49879	12.97755		73,263,264,320.00		608,000	33,232,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.55468	278.97229	2.54244			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.55096	279.46415	2.53873			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	13.01979	109.78196	12.98887			0.00	0	29,407,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.99657	110.08516	12.96564			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.09500	113.20096	1.06000	113.60109		361,350,000,000.00		330,000,000	353,181,000.00
I2038	On 31/01/2038	Spot Bond	1.83000	111.39522	1.80000	112.01573		936,960,000,000.00		512,000,000	343,070,000.00
I2050	On 31/12/2050	Spot Bond	1.97000	117.37725	1.93000	118.54481		1,737,737,000,000.00		882,100,000	473,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.35233	94.50000	24.30799			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.12471	111.10415	27.05859			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	95.81975	100.38955	95.58350			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.49075	101.98179	21.43660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	100.56090	20.85653	100.56090	20.80462			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	78.46063	99.93156	78.13114			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	61.45142	100.23834	61.29892			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	41.39524	100.38793	41.29238			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.04403	104.99431	46.93447			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.92349	110.23108	17.88006			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.16965	114.54738	13.13674			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	43.26480	103.99743	43.16538			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.38619	101.06758	37.29272			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.66038	100.58995	30.58571			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.57284	111.22906	29.49580			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.57360	108.02289	15.53710			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.12483	100.81617	30.05133			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.33447	100.86946	10.30924			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.37711	123.12082	5.36312			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.16141	127.68743	2.15561			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.24696	99.85267	20.19688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	99.84531	9.31802	99.84531	9.29498			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.76601	108.72274	11.73798			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.08343	100.33316	21.03107			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.76631	100.11008	9.74210			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.19141	100.65809	10.16658			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.23572	102.66026	9.21472			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.86973	99.50921	7.85219			0.00	0	109,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	85.74354	100.00000	85.55914			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00141	100.00000	0.00141			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.78096	100.89947	21.73213			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.78096	100.89947	21.73213			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.40459	101.97863	8.38579			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.25975	100.89947	8.24123			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.83948	100.90751	14.80243			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.61988	100.84756	14.58340			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.84082	99.83295	14.80413			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.84540	114.58662	19.79608			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.01517	99.86601	28.94340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	99.86601	29.01517	99.86601	28.94340			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.44388	100.72296	11.41598			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.19655	100.00000	8.17625			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	77.59752	101.81841	77.37529			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	65.97957	101.39919	65.77107			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	64.58846	101.19088	64.38473			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.34729	103.56174	27.28431			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	62.02973	100.41740	61.83537			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	64.80711	100.58388	64.64756			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	84.20076	101.41671	84.02042			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.63691	101.24311	16.59616			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000		68.01079	100.00000	67.88176			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818		50.14841	99.40818	50.14839		14,314,777,920,000.00	144,000,000	72,000,000.00	
IND306	On 05/02/2013	Spot Bond	99.30784		98.39376	99.30784	98.13106			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658		96.58753	99.19658	96.33466			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525		94.84977	99.09525	94.60615			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412		93.17680	98.99412	92.94193			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812		91.56545	98.88812	91.33886			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695		90.01174	98.78695	89.79299			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599		88.51290	98.68599	88.30158			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.43783	100,000.00000	0.43264			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000		80.75221	100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND322	On 28/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND339	On 25/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	99.27473	100.81810	98.91603			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	103.70823	100.70300	103.42751			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	76.00000	100.00000	75.79787			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	93.47971	100.70818	93.02082			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.99999	101.98370	16.95715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	106.31357	16.75938	106.31357	16.71556			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.13040	104.39662	16.08889			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.10928	99.99991	9.08673			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	98.03585	100.00000	97.78766			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.30117	100.36848	32.22092			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.61501	100.00021	10.58872			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.50467	100.00000	93.27827			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.11322	6.50000	102.09528			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	87.71379	101.36114	87.50696			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	85.69047	101.10456	85.49303			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.00110	100.08473	10.97383			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.50271	101.44140	27.43373			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	95.90244	100.25042	95.66333			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.57887	100.25042	85.18367			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	93.25636	100.08567	93.03039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING171	On 19/03/2013	Spot Bond	100.07206	93.07604	100.07206	92.85108			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	97.58252	100.37849	97.33462			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	88.69043	100.38408	88.27462			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	61.81002	100.38408	61.61640			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	97.59173	100.37919	97.34380			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.63767	100.00000	15.59979			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.00811	100.00000	9.98387			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	82.71880	100.27920	82.36297			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	79.28096	100.08647	78.93300			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	82.88803	100.00000	82.63609			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	79.63022	100.00000	79.34684			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	83.45859	100.00000	83.27312			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	102.45065	100.90615	101.89491			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	67.26850	100.92542	67.10420			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	67.26850	100.92542	67.10420			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	56.05652	101.29332	55.91611			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.52298	100.00000	47.40530			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	29.57481	102.06095	29.50023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond	101.68471	28.51843	101.68471	28.44830				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	63.13643	100.42003	62.97950				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.49921	101.24581	19.45039				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.01955	101.27443	11.98944				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.03396	101.29354	9.01134				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.13700	107.00679	13.10610			7,704,488,880,000.00	72,000,000	18,000,000.00	
IPL4	On 29/03/2014	Spot Bond	105.51634	45.63404	105.51634	45.52734				0.00	0	3,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.22851	100.55058	16.18812				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.39419	111.16948	13.36152				0.00	0	12,518,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.07905	100.64446	32.00089				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.29458	100.00026	22.23936				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.44182	106.83400	22.38910				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.06766	100.08056	10.04271				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.03648	100.38986	9.01403				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.36842	117.02647	2.36250				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.94879	129.51692	2.94012				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	61.75912	100.38643	61.56353				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	99.81973	8.20660	99.81973	8.18631			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.85377	101.53934	7.83406			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.76344	101.19270	7.74402			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26941	100.25130	0.26874			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.24860	99.94061	8.22818			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	55.40451	100.95973	55.26613			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.20681	92.45654	2.19839			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.13531	95.34778	2.12631			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	64.18822	100.52241	64.03028			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	94.65218	103.46133	94.42344			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	91.50156	99.88087	91.28699			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.76948	114.89453	15.72998			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.88757	101.30356	11.85844			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.91750	129.51692	2.90891			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	99.72847	99.37949	99.45840		3,975,179,600,000.00	40,000,000	20,000,000.00	
IVA306	On 07/02/2013	Spot Bond	99.27921	97.87036	99.27921	97.61051			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	96.08420	99.16760	95.83403			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	94.36533	99.06633	94.12426			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	92.71020	98.96527	92.47774			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	91.11576	98.85919	90.89146			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	89.57803	98.75808	89.36145			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On 13/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	82.51038	99.74330	82.26532			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.67856	100.81205	8.65739			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	36.96007	101.01716	36.86772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	101.02507	19.05580	101.02507	19.00819			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.63264	100.00000	8.61126			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.55310	100.81807	65.34699			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	103.14866	100.68775	102.87101			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	97.39184	100.65963	96.89439			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	76.05634	100.00000	75.84270		11,500,000,000,000.00	115,000,000	115,000,000.00	
JDC01U	On 14/05/2013	Spot Bond	100.00000	82.22228	100.00000	82.04734			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.71339	100.00000	61.56389			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.32710	100.00000	51.20000			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	8.39568	101.04078	10.49074			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.49516	100.00000	26.42956			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.45945	100.00000	98.92473			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	99.45946	100.00000	98.92474			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	111.35899	105.05151	111.04122			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	103.91639	104.62962	103.64210			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.26453	102.42188	2.25936			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.71604	101.21431	1.71184			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	106.74310	100.00000	106.45304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	91.72981	100.00000	91.51499				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.71092	153.49881	11.67413				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	54.67859	101.46222	54.53848				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.61573	100.47188	20.56446				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	13.05195	103.08494	13.02250				0.00	0	5,920,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.42028	101.72477	1.41707				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.61420	100.30391	9.59033			95,288,714,500.00		950,000	950,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.47361	100.60223	20.42783				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.92508	100.33330	3.91533			220,733,260,000.00		2,200,000	1,100,000.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	65.35098	100.80210	65.14553				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	90.22191	98.89515	90.00190				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	56.19797	101.14527	56.05738				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	96.83825	99.30996	96.58377				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	91.10755	98.95948	90.88306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	83.74058	98.43044	83.55190			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	98.12957	99.38845	97.86806			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	94.35975	99.17027	94.11846			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	85.55778	101.29323	85.36170			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.31827	101.31233	38.22227			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	89.72501	100.54173	89.29978			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.96792	100.58073	42.86329			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.97878	101.30733	26.91119			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.10728	101.17095	19.05948			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.36968	99.84625	15.33125			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.40427	99.84060	8.38326			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	58.55065	100.25866	58.40370			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	53.68750	100.00000	107.08163			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	53.20276	101.07042	53.20275			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	54.44281	101.08567	54.30669			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	54.87524	100.00000	54.73935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000		101.39681	100.00000	101.13344			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		44.70093	100.00000	44.59264			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		39.05278	100.00000	38.95607			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		23.85736	100.00000	23.79828			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		23.51465	100.00000	23.45768			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		6.05570	100.00000	6.04070			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		14.78442	100.00000	14.74781			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029		11.00406	109.95029	10.97761			0.00	0	5,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678		29.89104	100.21678	29.81688			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427		57.61832	100.18427	57.47540			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050		23.56076	100.20050	23.50231			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831		31.79885	101.34831	31.72731			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889		31.84731	101.35889	31.77565			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174		13.07599	101.41174	13.04656			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664		7.64742	103.44664	7.62983			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067		7.33109	103.61067	7.31420			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568		15.41747	101.86568	15.38263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.10975	104.35890	10.08632			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.18487	104.67108	10.16121			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.20846	106.18586	28.14254		1,061,858,600,000.00	10,000,000	92,682,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.69168	100.06286	15.65280			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.66295	100.06556	7.64396			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.53786	110.15502	10.50942			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.68314	107.16233	20.63417			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.25228	100.44922	22.19696			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.03486	104.78971	12.00703			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	88.83818	100.42970	88.41358			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.71119	104.79935	11.68411			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.85832	110.61908	34.77364			0.00	0	2,012,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.38290	110.59153	19.33582			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.74664	115.34633	10.71963			0.00	0	3,805,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	59.34271	102.81634	59.20761			0.00	0	300,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	88.29240	98.77372	88.08194			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	84.30392	98.48888	84.11258			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On 14/08/2020	Spot Bond	100.00000	6.97698	100.00000	6.96008				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11937	100.00000	0.11908				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.30812	100.00000	7.29042				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.39844	100.00000	7.38051				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.80073	100.89771	6.78413				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.88983	100.61875	6.87305				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	7.00894	100.62967	6.99187				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	7.06849	100.63509	7.05127				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.13994	100.64159	7.12255				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.31854	100.65787	7.30071				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.43757	100.66881	7.41944				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.56849	100.68074	7.55004				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.68749	100.69157	7.66875				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.74697	100.69687	7.72810				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.46041	100.76218	8.43978				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.29181	100.83813	9.26913				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11937	100.00000	0.11908				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11937	100.00000	0.11908			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.43260	103.67668	9.41086			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.21460	101.36748	37.12132			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.61964	100.92433	25.55567			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.96601	100.76441	21.91243			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.92208	100.97362	9.89784			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.42163	100.60434	16.38164			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.03268	100.47967	9.01070			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.81737	112.76469	21.76354			0.00	0	9,500,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.97765	100.61353	16.93537			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.70191	122.79495	13.66573			0.00	0	5,192,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.51585	32.99078	3.51310			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	84.68841	101.43082	84.49587			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.78580	108.29303	24.72694			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.51981	101.23516	19.47094			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.47435	101.30698	7.45562			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.86942	104.56520	45.76296			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.46666	100.00004	40.36645		240,000,096,000.00	2,400,000	20,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.49409	109.74955	17.45187			0.00	0	6,829,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.66043	100.00006	12.62907			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	102.62790	119.17407	102.32753			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	97.47857	100.33399	97.23535			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.55635	100.00000	33.49268			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.38515	100.00000	42.30473			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.00046	100.00000	31.93974			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.34335	100.00000	30.28578			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.82574	100.55018	22.77018			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	95.88983	100.22266	95.65376			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	92.99417	99.94761	92.77285			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	92.71196	99.94811	92.49183			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	92.71196	99.94811	92.49183			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	92.71196	99.94811	92.49183			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.42326	99.86407	21.37027			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.32859	101.50309	20.27758			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.92901	101.36582	19.87905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.46065	100.40506	22.40483			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.85454	80.20911	18.82415			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.80442	100.38119	16.76266			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.66528	101.10639	14.62311			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.23644	101.21257	15.19282			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.57457	101.03995	14.53814			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.72268	101.41775	12.69078			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	52.82500	100.00000	99.72678			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.26936	76.11506	15.24571			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	61.92999	100.41337	61.73164			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.32575	100.10537	41.22332			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.25138	100.10374	41.14913			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.22260	99.82783	20.17260			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.88191	100.74066	9.85782			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.89659	100.07228	8.87455			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.86742	100.06803	15.82810			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.51762	101.43571	8.49626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	110.75661	22.15227	110.75661	22.09839				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	65.66789	105.36061	65.51453				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.77978	106.42411	50.66217				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.03737	101.17472	8.01725				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.46597	119.90407	15.42589				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.28791	108.97397	11.25840				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	89.78513	98.87170	89.56729				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.84949	100.47393	18.80261				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.13529	156.96491	5.11793				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.32545	115.40836	8.30452				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	89.57051	98.83767	89.35378				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	73.66116	97.39714	73.51665				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.75909	100.19307	57.61582				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.07306	114.59979	11.04278				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.47128	100.55569	13.43848				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.40401	100.53494	43.29835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.49411	91.34274	100.49411	90.90167			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.85654	100.52625	21.80334			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.08337	116.99821	11.05251			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.66350	100.56446	43.55720			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	91.49947	100.52540	91.05753			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.04555	100.54276	21.99188			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.50752	114.44931	11.47609			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.96873	100.59918	43.86165			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	91.70843	100.56709	91.26533			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.39364	100.57314	22.33912			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	91.73890	100.57316	91.29563			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	91.91507	100.58790	91.47088			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	92.13067	100.65124	91.68518			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	92.41357	100.70756	91.96649			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.96443	100.72887	9.94013			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.99208	100.67612	14.95554			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	63.65642	134.34526	63.46296			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.23048	108.59837	43.12702		1,954,770,660,000.00	18,000,000	33,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	125.30314	11.81725	125.30314	11.78571				0.00	0	7,547,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.77802	134.80590	11.74454				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.53637	171.14853	4.52006				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.77683	135.14144	10.74631				0.00	0	6,900,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	84.85377	101.23304	84.66073				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.91328	101.21485	37.81838				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.80070	101.18197	37.70610				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.75981	101.47481	11.73095				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.78349	100.95122	21.73027				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	77.10178	100.91565	76.88432				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	18.94018	101.05067	18.89283				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.48075	100.00000	14.44489				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.52784	100.00000	14.49186				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.55608	100.00000	14.52004				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.23411	100.00000	15.19639				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.98748	100.00000	15.94789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.69601	100.00000	20.64476				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.92056	108.19161	18.87567				0.00	0	101,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.38739	100.00000	4.37676				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.38021	104.37000	15.35012				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.12853	100.00000	22.07374				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.36355	100.00000	6.34780				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	83.63132	100.19068	83.25571				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	50.12257	99.51117	50.12255				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	98.10035	100.38733	97.85046				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.47702	100.00000	50.38125			27,000,000,000,000.00	270,000,000	90,000,000.00	
PNP03	On 21/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.96222	100.00000	71.82569				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	94.28963	100.47782	94.04553				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.47856	100.10564	41.37575				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.55658	100.09773	36.46285				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.60197	100.09376	82.23458				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	82.72169	100.09863	82.35376				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.17126	100.10500	61.08726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.60564	100.10840	41.50251			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.55526	100.10173	36.46154			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	82.92124	100.10673	82.55238			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.21467	100.10663	61.16385			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.88970	100.11457	41.78586			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.55368	100.10653	36.45996			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	83.28038	100.12130	82.90988			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.20364	100.12138	42.09902			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.55184	100.11212	36.45812			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.59961	100.13423	83.22765			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.35827	100.68448	44.25016			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.17284	116.98567	36.07989			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.55197	91.25497	29.49067			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85257	40.60007	0.85171			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.38000	124.70205	5.40000	124.62952		60,904,128,600,000.00	320,470,000	8,080,404,824.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.72797	124.15418	22.66673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	86.87026	15.08830	86.87026	15.05826			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.40483	130.95502	17.35592			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.15339	82.70497	8.13781			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.05053	107.05466	72.88052			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.35000	128.26964	7.37000	128.04042		74,174,099,517,000.00	091,714,220	0,337,820,709.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77015	38.29047	0.76941			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70814	36.16829	0.70749			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.00472	165.06585	216.95436	164.32216			0.00	0	1,298,108,421.00
R197	On 07/12/2023	Spot Bond	0.94000	286.30205	0.94000	286.23605		136,674,120,000.00	145,398,000	228,806,000.00	
R201	On 21/12/2014	Spot Bond	5.11000	107.43177	5.13500	107.37042		1,022,000,000.00	200,000	452,745,675.00	
R202	On 07/12/2033	Spot Bond	1.77500	212.63685	1.73000	214.08513		419,034,900,000.00	236,076,000	1,056,975,000.00	
R2023	On 28/02/2023	Spot Bond	6.83000	109.87056	6.83000	109.85017		9,436,767,852,000.00	381,664,400	3,628,435,745.00	
R203	On 15/09/2017	Spot Bond	5.82000	112.83540	5.83500	112.75396		32,593,612,140,000.00	600,277,000	6,092,444,000.00	
R204	On 21/12/2018	Spot Bond	6.08500	110.23054	6.09000	110.18655		13,781,310,793,015.00	264,800,459	4,101,783,027.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.57586	108.88836	11.54808		94,449,763,464,000.00	867,400,000	2,403,317,500.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.31776	100.00000	39.22040			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.12000	102.50614	5.16500	102.44941		4,637,414,400,000.00	905,745,000	882,464,000.00	
R207	On 15/01/2020	Spot Bond	6.32000	105.46742	6.33500	105.36327		7,977,359,328,000.00	262,240,400	5,060,202,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.48000	103.94165	6.48000	103.92345		27,307,720,220,400.00	214,154,355	9,020,552,298.00	
R209	On 31/03/2036	Spot Bond	8.16500	82.30091	8.18000	82.15209		7,876,171,290,000.00	964,626,000	7,030,732,000.00	
R210	On 31/03/2028	Spot Bond	1.42000	165.07839	1.38000	165.87677		1,059,905,040,000.00	746,412,000	220,080,000.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.13291	-0.16000	114.10954		(309,440,000.00)	1,934,000	1,020,153,000.00	
R212	On 31/01/2022	Spot Bond	0.84000	132.69959	0.86000	132.45487		589,407,840,000.00	701,676,000	1,637,068,000.00	
R213	On 28/02/2031	Spot Bond	7.88500	94.47890	7.90000	94.32444		12,663,388,850,000.00	606,010,000	4,652,351,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.32435	84.68795	10.30423		124,033,971,570,000.00	464,600,000	6,599,201,679.00	
R223C	On 15/03/2013	Spot Bond	98.99493	89.33865	98.99493	89.12270		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	61.25933	96.64575	61.12605		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	42.04927	94.28171	41.95965		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.35038	91.87036	29.28915		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.02393	88.83566	20.98128		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.08830	86.87026	15.05826		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.98956	84.86749	10.96810		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.15339	82.70497	8.13781		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	72.47366	97.62766	72.33344		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	50.00861	95.17874	49.90177		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	92.80992	34.65122	92.80992	34.57872			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.35393	90.60553	24.30398			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.56549	87.76872	17.53041			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.69568	85.82547	12.67080			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.34071	83.71772	9.32278			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.01380	81.42381	7.00065			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.64095	77.48625	5.63081			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.41866	75.13464	4.41092			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.61108	72.16183	3.60497			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.89835	70.13136	2.89357			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.35519	68.17127	2.35140			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.94106	66.23386	1.93801			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.74085	63.06100	1.73824			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.47643	61.24492	1.47426			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.30192	59.05342	1.30007			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.12634	57.39997	1.12478			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98324	55.80907	0.98191			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.86565	54.27807	0.86450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	52.85822	0.76488	52.85822	0.76390			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68055	51.49553	0.67970			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.03320	44.45722	1.03206			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96348	43.11572	0.96244			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90382	41.83089	0.90288			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85257	40.60007	0.85171			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80838	39.42073	0.80758			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77015	38.29047	0.76941			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73698	37.20704	0.73629			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70814	36.16829	0.70749			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.00044	100.16140	43.89132			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	79.87873	101.36584	79.64542			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.96066	101.68455	13.92558			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.51858	100.60342	23.46129			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.28555	100.00000	2.27989			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	96.78838	100.25681	96.54765			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.42726	100.32689	86.02605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.42822	100.32010	86.02702			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.93246	100.32441	60.73745			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.15221	101.54349	20.10161			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.50230	100.00000	83.37841			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	91.00095	100.26310	90.77404			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.60603	101.21857	26.53942			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.62000	5.87500	105.60303			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.13697	100.60466	17.09522			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	57.24238	101.28378	57.09901			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.73633	100.77784	9.71258			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	96.03064	100.58027	95.77719			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.80715	100.38116	42.70079			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	101.09404	100.60804	100.83666			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	101.69278	100.65009	101.43378			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.49865	102.09902	33.41597			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.64937	99.79665	13.61563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	101.65073	11.50046	101.65073	101.65073	11.47219			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.86542	101.46985	101.46985	15.82647			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.86542	101.46985	101.46985	15.82647			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	79.69869	101.38750	101.38750	79.46654			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	63.53160	100.62446	100.62446	63.33218			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	60.14932	100.24328	100.24328	59.95695			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	57.10200	101.50905	101.50905	56.95869			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.47177	99.91990	99.91990	14.43596			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.62002	99.90988	99.90988	12.58879			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	81.94498	100.25061	100.25061	81.57676			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.67314	100.36848	100.36848	9.64911			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	52.35534	100.00000	100.00000	52.22569			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.01724	100.51732	100.51732	43.90774			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.45673	100.00000	100.00000	38.36357			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.88636	100.62598	100.62598	31.80867			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.11459	5.25000	5.25000	100.10026			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.68668	100.00000	100.00000	0.68498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.72491	100.00000	3.71569			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.89838	101.48404	17.85785			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.18880	115.23085	11.16087			0.00	0	5,200,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.78323	104.86804	9.76402			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.02792	114.56238	13.99286			0.00	0	29,877,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.35254	100.56539	12.32246			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.71782	107.95466	11.69006			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.15600	101.20234	7.13809			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.10010	100.11990	8.08001			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.18255	101.08312	7.16518			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.53742	101.24095	7.51854			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.51583	101.21627	7.49702			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.96246	107.37565	22.90801			0.00	0	15,628,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	90.44465	102.36256	90.23312			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.51773	105.03639	11.49105			0.00	0	7,400,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	42.54227	132.16219	42.41515			0.00	0	50,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	49.97374	162.56493	49.80977			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	82.07343	155.18315	81.79635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	120.12124	23.58094	120.12124	23.51975			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.50115	120.50039	23.44001			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.46132	120.69056	23.40021			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	87.55744	143.06048	87.26955			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.48948	106.46393	12.46006			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.54387	120.29708	23.48270			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.52393	120.39190	23.46277			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	78.44752	215.59863	78.10688			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.03580			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.75502	100.10760	8.73332			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.80374	99.06612	43.69618			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.27253	100.00010	30.19757			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.93068	99.81852	10.90365			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	83.17176	99.79990	82.92314			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.60734	100.00000	66.44598			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.67581	109.84578	12.64520			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.95039	100.78863	44.84073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	100.87410	11.42095	100.87410	11.39244			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.90477	99.99987	7.88519			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.25824	100.00000	1.25544			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.49802	99.99997	8.47698			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.93397	113.08735	9.90954			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.04953	109.22356	11.02297			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.69224	100.77436	8.67104			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.93808	100.47821	21.88471			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.04742	100.50480	10.02297			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.28109	100.51996	8.26094			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.12866	106.95022	10.10471			0.00	0	2,207,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.28294	102.76906	9.26169			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.88201	104.14309	9.85915			0.00	0	10,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	95.99106	103.79928	95.75558			0.00	0	1,700,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.59667	120.54819	13.56128			0.00	0	2,500,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	80.69076	120.15971	80.49839			0.00	0	12,042,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.60346	272.67152	2.59118			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.13037	123.12082	4.11961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	114.44000	10.07213	114.44000	10.04401			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.94350	100.00000	3.93373			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21970	82.63494	0.21919			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.38469	120.42805	4.36139			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.11322	6.50000	102.09528			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.95088	100.12305	11.92126			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	78.04396	99.88484	77.71770			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.96344	99.87542	20.91158			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.25881	100.24421	10.23336		100,244,210,000.00	1,000,000	1,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	11.46292	103.11523	11.43676			0.00	0	9,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.61287	100.24161	1.60887			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	70.65559	105.71322	70.49285		15,962,696,220,000.00	151,000,000	21,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	16.77492	112.32955	16.73434			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	77.44538	101.56711	77.29304			0.00	0	610,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.59249	105.65786	12.56301			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.46539	100.80059	30.39106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.47914	100.58343	11.45119			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.83396	100.81342	16.79288			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.26427	100.58796	9.24171			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.52616	107.52630	14.49185		1,075,263,000,000.00	10,000,000	5,000,000.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	19.19277	101.25454	19.14471			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	92.40506	100.00000	99.99993			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.63333	100.41357	10.60690			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.22014	99.94314	10.19485			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.03049	101.14726	9.00204			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.45373	94.17275	9.43371			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.48439	93.82087	9.46437			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.83457	104.67610	27.77027			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.69134	101.56575	7.67390			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.12775	100.11486	10.10266			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.37736	107.35953	12.34800			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.26287	121.64737	23.20189			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.93999	105.50721	1.93498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	100.00000		10.11063	100.00000	10.09212			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000		95.54974	100.00000	95.30026			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000		95.54974	100.00000	95.30026			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000		94.31525	100.00000	94.07216			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000		93.83033	100.00000	93.58974			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000		93.83033	100.00000	93.58974			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000		95.30026	100.00000	95.05208			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		68.22430	100.00000	68.09701			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		68.22430	100.00000	68.09701			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		68.01079	100.00000	67.88176			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		67.88176	100.00000	67.75297			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		67.75297	100.00000	67.62443			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		68.22430	100.00000	68.09701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	98.39250	99.38728	98.12959			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	96.58451	99.28767	96.33142			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	96.08071	99.25974	95.83032			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	95.08966	99.20138	94.84454			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	95.08962	99.20211	94.84451			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	94.84525	99.18693	94.60143			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	50.12408	99.50500	50.12407			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	94.11996	99.14341	93.87995			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	93.40633	99.09929	93.17005			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	93.17137	99.07862	92.93633			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	92.47282	99.03521	92.24138			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	88.71533	98.78368	88.50284			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.68141	119.55998	21.62566			0.00	0	200,468.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	111.67266	10.85165	111.67266	10.82523			4,913,597,040,000.00	44,000,000	22,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	38.46549	100.00000	38.37942			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.85394	100.00000	25.78992			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.08461	104.23307	45.97794			0.00	0	200,000.00
TFS101	On 06/02/2013	Spot Bond	99.37012	98.12991	99.37012	97.86845			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	89.56773	98.86706	89.35096			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	102.38651	100.66418	102.11391			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	85.79389	101.16928	85.59611			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	84.63512	101.07247	84.44282			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.39176	100.91059	18.34584			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.24919	110.02135	12.21957			2,420,469,700,000.00	22,000,000	11,000,000.00
TFS88	On 08/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	96.77294	100.30600	96.53034			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.66613	100.55190	43.55983			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.92085	100.62855	64.76270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.55059	101.17076	6.53420				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.75195	101.20716	6.73504				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.78250	103.42947	7.76460				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.57724	100.80622	8.55586				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.82290	100.83814	8.80089				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.60110	100.90574	2.59524			1,412,680,360,000.00	14,000,000		0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.50090	100.17362	6.48479				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.75757	100.18041	6.74081				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.67210	100.00000	2.66612				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.18438	101.28535	7.16639				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.26475	100.89554	9.24162				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.10744	101.45249	8.08710				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.07854	101.00134	10.05336				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.88919	102.14068	11.85918				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.47438	101.44362	13.44057				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.83411	101.20953	11.80448				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.94567	101.06155	5.93081				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.39948	101.14347	6.38347				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.43860	105.45079	6.42188			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.30495	101.30716	7.28665			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.70648	101.37985	7.68716			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.92874	102.14790	11.89863			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.56466	101.15653	11.53572			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.62682	101.18212	14.59022			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.78767	101.20040	11.75816			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.54987	101.18212	6.53348			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.65055	101.20040	6.63390			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.70088	101.20953	6.68410			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.63901	101.17116	11.60988			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.78767	101.20040	11.75816			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.29815	101.30089	12.26734			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.20366	101.30089	7.18561			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.29815	101.30089	12.26734			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.03922	101.44699	13.00652			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.20659	101.48350	8.18600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.99296	101.43786	12.96037			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.67330	102.16719	16.63122			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.18358	102.21271	12.15281			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.81050	102.19450	16.76805			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	58.51534	99.87885	58.37060			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.61106	111.48563	25.54880			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.25520	102.36770	6.24317			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.33321	111.51511	11.30550		7,806,057,700,000.00	70,000,000	1,030,429,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.44044	120.69176	12.40802		2,467,422,341,440.00	20,444,000	295,342,780.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.00590	122.92168	10.97681		8,727,439,280,000.00	71,000,000	144,628,273.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.56713	112.54971	12.53668		0.00	0	152,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	10.09007	105.64973	10.06646		6,338,983,800,000.00	60,000,000	37,564,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.59142	100.66243	7.57291			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.76970	100.67816	7.75076			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.99546	100.69808	7.97597			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.01923	100.70018	7.99968			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.13505	100.79857	9.11276			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.52732	101.00182	15.48937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.52598	101.21676	19.47711				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.79682	101.26720	8.77479				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.67001	101.29746	7.65080				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97323	10.00000	99.94648				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97390	9.75000	99.94781				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97421	100.00000	9.94850				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	91.12051	98.80121	90.89631				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	80.03950	97.87620	79.86807				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	71.18530	99.82860	71.04697				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	97.86859	99.36331	97.60854				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	75.67704	97.76060	75.52396				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.15020	120.75743	13.11593			71,971,428,280.00	596,000	298,000.00	
UTR041	On 19/04/2014	Spot Bond	101.23503	37.96249	101.23503	37.86744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	101.32511	12.50276	101.32511	12.47143			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.20298	101.70719	21.14967			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.55307	110.55481	14.51773			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.97303	100.00000	66.81079			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.24225	100.00000	67.07935			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.33199	100.00000	67.16888			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.36499	100.80302	21.31286			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.57489	100.83292	12.54420			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.93217	100.83423	8.91037			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	97.89689	100.00000	97.64905			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.41278	100.36906	97.16533			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.55334	128.75000	11.52718			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.82424	121.77342	15.78272			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.90218	243.55465	3.88453			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.99865	107.94222	21.94627			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.47425	110.97172	11.44631			0.00	0	80,355,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.61331	113.15781	9.58953			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.47023	112.59168	9.44690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	113.82178	9.30032	113.82178	9.27721			2,276,435,600,000.00	20,000,000	35,269,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	63.28126	96.69614	63.14353			0.00	0	30,000,000.00
Z009	On 30/11/2013	Spot Bond	95.45272	52.22523	95.45272	52.11338			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.24732	87.68655	17.21272			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.79081	93.89641	40.70463			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.97732	92.71091	33.90590			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.18508	86.49267	14.15710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.36644	90.84932	25.31401			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.21632	87.67412	17.18177			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.10959	67.16812	2.10622			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.32560	100.00000	8.30981			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03353	100.00000	0.03346			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.32560	100.00000	8.30981			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.82194	100.00000	22.77864			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.39495	100.00000	21.35436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On 20/05/2015	Spot Bond	100.00000	20.28704	100.00000	20.24855			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.28704	100.00000	20.24855			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.14352	100.00000	10.12427			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.53370	100.00000	8.51751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond								
			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
Total for j-Bonds :									901,837,953,903,003.00	,775,660,648	93 541 879 478.00
Grand Total:									91,873,003,433,817.00	75,950,011	93 543 483 289.00