



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.26180	9.26180	9.29450	9.29450		12.22	209,631,581.20	22,634	636,032.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	26.79010	0.02679	30.46500	0.03046	26.790	16.56	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,014.99010	1.01499	985.96500	0.98597	1,014.990	16.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	10.65770	0.01066	12.22080	0.01222	10.658	19.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,598.85770	1.59886	1,567.72080	1.56772	1,598.858	19.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	8.78760	0.00879	10.08700	0.01009	8.788	20.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,746.98760	1.74699	1,715.58700	1.71559	1,746.988	20.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	56.41820	0.05642	63.31350	0.06331	56.418	14.67	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	644.61820	0.64462	618.81350	0.61881	644.618	14.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	52.13370	0.05213	58.58850	0.05859	52.134	14.86	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	680.33370	0.68033	654.08850	0.65409	680.334	14.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	42.16540	0.04217	47.56240	0.04756	42.165	15.38	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	780.36540	0.78037	753.06240	0.75306	780.365	15.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	148.25000	0.14825	163.08240	0.16308	148.250	12.80	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	286.45000	0.28645	268.58240	0.26858	286.450	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	118.97920	0.11898	131.76850	0.13177	118.979	13.19	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	357.17920	0.35718	337.26850	0.33727	357.179	13.19	0.00	0	1,000.00

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	9.70	Call	76.45710		0.07646	85.82870	0.08583	76.457	13.96	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	514.65710		0.51466	491.32870	0.49133	514.657	13.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	192.27560		0.19228	210.78230	0.21078	192.276	12.34	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	210.47560		0.21048	196.28230	0.19628	210.476	12.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	184.19690		0.18420	201.27700	0.20128	184.197	12.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	222.39690		0.22240	206.77700	0.20678	222.397	12.42	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	165.32430		0.16532	181.25790	0.18126	165.324	12.61	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	253.52430		0.25352	236.75790	0.23676	253.524	12.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	241.00420		0.24100	263.06100	0.26306	241.004	12.17	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	159.20420		0.15920	148.56100	0.14856	159.204	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	230.30850		0.23031	251.96710	0.25197	230.308	12.18	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	168.50850		0.16851	157.46710	0.15747	168.508	12.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	204.98650		0.20499	225.63030	0.22563	204.987	12.22	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	193.18650		0.19319	181.13030	0.18113	193.187	12.22	0.00	0	1,200.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	351.73150		0.35173	377.11490	0.37711	351.732	12.03	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	89.93150		0.08993	82.61490	0.08261	89.931	12.03	0.00	0	37,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	287.02970		0.28703	310.62700	0.31063	287.030	12.11	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	125.22970		0.12523	116.12700	0.11613	125.230	12.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	257.65630		0.25766	280.30110	0.28030	257.656	12.15	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	145.85630		0.14586	135.80110	0.13580	145.856	12.15	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	537.58250		0.53758	568.00280	0.56800	537.583	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	35.78250		0.03578	33.50280	0.03350	35.783	11.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	503.04570		0.50305	533.10240	0.53310	503.046	11.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	41.24570		0.04125	38.60240	0.03860	41.246	11.88	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	462.71060		0.46271	490.42000	0.49042	462.711	11.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	50.91060		0.05091	45.92000	0.04592	50.911	11.92	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	590.57560		0.59058	621.46120	0.62146	590.576	12.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	28.77560		0.02878	26.96120	0.02696	28.776	12.15	0.00	0	20,201.00

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	8.74	Call	555.09660		0.55510	585.68200	0.58568	555.097	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	33.29660		0.03330	31.18200	0.03118	33.297	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	546.31990		0.54632	576.82410	0.57682	546.320	12.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	34.51990		0.03452	32.32410	0.03232	34.520	12.01	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	775.18020		0.77518	807.07070	0.80707	775.180	12.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	13.38020		0.01338	12.57070	0.01257	13.380	12.67	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	681.56740		0.68157	713.04520	0.71305	681.567	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	19.76740		0.01977	18.54520	0.01855	19.767	12.41	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	608.52620		0.60853	639.54710	0.63955	608.526	12.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	26.72620		0.02673	25.04710	0.02505	26.726	12.20	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,061.92110		2.06192	2,094.60630	2.09461	2,061.921	17.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.12110		0.00012	0.10630	0.00011	0.121	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.37960		9.37960	9.41260	9.41260		13.37	4,295,856.80	458	57,682.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	131.25440		0.13125	139.64460	0.13964	131.254	16.01	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	951.65440		0.95165	927.04460	0.92704	951.654	16.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	115.68880		0.11569	123.14950	0.12315	115.689	16.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,056.08880		1.05609	1,030.54950	1.03055	1,056.089	16.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	60.89420		0.06089	64.80080	0.06480	60.894	18.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,681.29420		1.68129	1,652.20080	1.65220	1,681.294	18.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	241.82990		0.24183	256.25920	0.25626	241.830	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	522.22990		0.52223	503.65920	0.50366	522.230	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	193.37470		0.19337	205.21670	0.20522	193.375	14.88	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	663.77470		0.66377	642.61670	0.64262	663.775	14.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	182.67160		0.18267	193.94630	0.19395	182.672	15.04	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	703.07160		0.70307	681.34630	0.68135	703.072	15.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	330.39850		0.33040	348.50600	0.34851	330.398	13.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	350.79850		0.35080	335.90600	0.33591	350.798	13.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	247.67830		0.24768	262.36950	0.26237	247.678	14.24	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 16/09/2013	Foreign Exchange Future	9.64	Put	508.07830	0.50808	489.76950	0.48977	508.078	14.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	244.73570	0.24474	259.29670	0.25930	244.736	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	515.13570	0.51514	496.69670	0.49670	515.136	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	538.31270	0.53831	562.81950	0.56282	538.313	12.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	158.71270	0.15871	150.21950	0.15022	158.713	12.68	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	373.79110	0.37379	394.45260	0.39445	373.791	13.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	294.19110	0.29419	281.85260	0.28185	294.191	13.28	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	350.85040	0.35085	370.87310	0.37087	350.850	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	321.25040	0.32125	308.27310	0.30827	321.250	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,082.49770	2.08250	2,115.46790	2.11547	2,082.498	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.89770	0.00290	2.86790	0.00287	2.898	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	928.14640	0.92815	958.82560	0.95883	928.146	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	48.54640	0.04855	46.22560	0.04623	48.546	12.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	718.80780	0.71881	748.23320	0.74823	718.808	12.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	89.20780	0.08921	85.63320	0.08563	89.208	12.61	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.49040		9.49040	9.49040	9.52370	9.52370		14.27	1,328,656.00	140	26,941.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	231.75680	0.23176	243.36870	0.24337	231.757	16.27	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,011.35680	1.01136	989.66870	0.98967	1,011.357	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	134.51010	0.13451	141.72000	0.14172	134.510	18.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,644.11010	1.64411	1,618.02000	1.61802	1,644.110	18.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	678.18100	0.67818	703.56350	0.70356	678.181	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	215.68100	0.21568	207.76350	0.20776	215.681	13.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	581.82430	0.58182	605.05930	0.60506	581.824	13.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	291.42430	0.29142	281.35930	0.28136	291.424	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	376.72900	0.37673	393.93980	0.39394	376.729	14.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	576.32900	0.57633	560.23980	0.56024	576.329	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	744.43530	0.74444	771.04850	0.77105	744.435	13.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	181.93530	0.18194	175.24850	0.17525	181.935	13.16	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	8.98	Call	710.83600		0.71084	736.84230	0.73684	710.836	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	198.33600		0.19834	191.04230	0.19104	198.336	13.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	696.28580		0.69629	722.01730	0.72202	696.286	13.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	205.88580		0.20589	198.31730	0.19832	205.886	13.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,522.34800		1.52235	1,554.69100	1.55469	1,522.348	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	31.94800		0.03195	30.99100	0.03099	31.948	13.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	871.43700		0.87144	899.99410	0.89999	871.437	13.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	131.03700		0.13104	126.29410	0.12629	131.037	13.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	763.59010		0.76359	790.52960	0.79053	763.590	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	173.19010		0.17319	166.82960	0.16683	173.190	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,100.29930		2.10030	2,133.39860	2.13340	2,100.299	15.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	9.89930		0.00990	9.69860	0.00970	9.899	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.60980		9.60980	9.64310	9.64310		14.87	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	555.98520		0.55599	575.76260	0.57576	555.985	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	556.18520		0.55619	542.66260	0.54266	556.185	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	309.94090		0.30994	322.23360	0.32223	309.941	16.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,200.14090		1.20014	1,179.13360	1.17913	1,200.141	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	231.39740		0.23140	240.76780	0.24077	231.397	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,621.59740		1.62160	1,597.66780	1.59767	1,621.597	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	715.39620		0.71540	738.43500	0.73844	715.396	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	355.59620		0.35560	345.33500	0.34533	355.596	14.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	563.76800		0.56377	583.72040	0.58372	563.768	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	543.96800		0.54397	530.62040	0.53062	543.968	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	559.86000		0.55986	579.72850	0.57973	559.860	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	550.06000		0.55006	536.62850	0.53663	550.060	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,941.72730		1.94173	1,974.81120	1.97481	1,941.727	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	31.92730		0.03193	31.71120	0.03171	31.927	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,482.96600		1.48297	1,515.62440	1.51562	1,482.966	13.99	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 17/03/2014	Foreign Exchange Future	8.20	Put	73.16600		0.07317	72.52440	0.07252	73.166	13.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,064.34580		1.06435	1,093.17710	1.09318	1,064.346	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	154.54580		0.15455	150.07710	0.15008	154.546	13.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.67000		9.67000	9.70230	9.70230		15.27	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	675.01680		0.67502	694.40220	0.69440	675.017	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	595.01680		0.59502	582.10220	0.58210	595.017	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	671.04850		0.67105	690.35630	0.69036	671.049	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	601.04850		0.60105	588.05630	0.58806	601.048	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	667.10250		0.66710	686.33710	0.68634	667.103	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	607.10250		0.60710	594.03710	0.59404	607.103	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.75880		9.75880	9.79070	9.79070		15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,459.86080		1.45986	1,487.74970	1.48775	1,459.861	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	251.06080		0.25106	247.04970	0.24705	251.061	14.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	848.86390		0.84886	868.12990	0.86813	848.864	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	690.06390		0.69006	677.42990	0.67743	690.064	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,901.54390		1.90154	1,931.24120	1.93124	1,901.544	15.17	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	142.74390		0.14274	140.54120	0.14054	142.744	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,536.62240		1.53662	1,564.89810	1.56490	1,536.622	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	227.82240		0.22782	224.19810	0.22420	227.822	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,498.02820		1.49803	1,526.11740	1.52612	1,498.028	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	239.22820		0.23923	235.41740	0.23542	239.228	14.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.58940		10.58940	10.61510	10.61510		17.16	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,878.27150		1.87827	1,900.36770	1.90037	1,878.271	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	438.87150		0.43887	435.26770	0.43527	438.872	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,845.36550		1.84537	1,867.22780	1.86723	1,845.365	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	455.96550		0.45597	452.12780	0.45213	455.966	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,812.86920		1.81287	1,834.49240	1.83449	1,812.869	15.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	473.46920		0.47347	469.39240	0.46939	473.469	15.52	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			9.26180		9.26180	9.29450	9.29450		12.22	481,613.60	52	1,190.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	55,509.66000		0.55510	58,568.20200	0.58568	55,509.660	12.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,329.66000		0.03330	3,118.20200	0.03118	3,329.660	12.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	54,631.99390		0.54632	57,682.41350	0.57682	54,631.994	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,451.99390		0.03452	3,232.41350	0.03232	3,451.994	12.01	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	53,758.25380		0.53758	56,800.28370	0.56800	53,758.254	11.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,578.25380		0.03578	3,350.28370	0.03350	3,578.254	11.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.37960		9.37960	9.41260	9.41260		13.37	0.00	0	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	61,111.96070		0.61112	63,962.54740	0.63963	61,111.961	12.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	12,151.96070		0.12152	11,702.54740	0.11703	12,151.961	12.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	60,372.84810		0.60373	63,216.13750	0.63216	60,372.848	12.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,412.84810		0.12413	11,956.13750	0.11956	12,412.848	12.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	59,693.62330		0.59694	62,473.83450	0.62474	59,693.623	12.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,733.62330		0.12734	12,213.83450	0.12214	12,733.623	12.51	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.49040		9.49040	9.52370	9.52370		14.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	44,906.12320		0.44906	46,865.23260	0.46865	44,906.123	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	44,866.12320		0.44866	43,495.23260	0.43495	44,866.123	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	44,505.69140		0.44506	46,452.51010	0.46453	44,505.691	14.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	45,465.69140		0.45466	44,082.51010	0.44083	45,465.691	14.27	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	44,115.14710		0.44115	46,049.72660	0.46050	44,115.147	14.30	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	46,075.14710		0.46075	44,679.72660	0.44680	46,075.147	14.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.05440		14.05440	14.06800	14.06800		11.71	10,554,854.40	751	9,193.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,061.38460		2.06138	2,075.24140	2.07524	2,061.385	17.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	6.98460		0.00698	7.24140	0.00724	6.985	17.32	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,085.38280		1.08538	1,099.16680	1.09917	1,085.383	13.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	30.98280		0.03098	31.16680	0.03117	30.983	13.00	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	434.13390		0.43413	446.38790	0.44639	434.134	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	169.73390		0.16973	168.38790	0.16839	169.734	11.53	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	15.30	Call	34.78120		0.03478	36.48160	0.03648	34.781	13.97	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,280.38120		1.28038	1,268.48160	1.26848	1,280.381	13.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	165.38270		0.16538	173.78840	0.17379	165.383	12.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	510.98270		0.51098	505.78840	0.50579	510.983	12.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	107.43180		0.10743	114.15550	0.11416	107.432	12.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	703.03180		0.70303	696.15550	0.69616	703.032	12.72	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	82.57570		0.08258	88.11490	0.08811	82.576	12.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	828.17570		0.82818	820.11490	0.82011	828.176	12.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	427.95390		0.42795	440.15840	0.44016	427.954	11.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	173.55390		0.17355	172.15840	0.17216	173.554	11.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	421.83170		0.42183	433.98570	0.43399	421.832	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	177.43170		0.17743	175.98570	0.17599	177.432	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	182.90100		0.18290	191.71750	0.19172	182.901	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	468.50100		0.46850	463.71750	0.46372	468.501	12.20	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.22780		14.22780	14.24140	14.24140		12.92	0.00	0	2,954.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	309.07300		0.30907	315.67900	0.31568	309.073	13.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	841.27300		0.84127	834.27900	0.83428	841.273	13.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	314.65460		0.31465	321.31760	0.32132	314.655	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	826.85460		0.82685	819.91760	0.81992	826.855	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	311.85360		0.31185	318.48620	0.31849	311.854	13.71	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	834.05360		0.83405	827.08620	0.82709	834.054	13.71	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.39360		14.39360	14.40760	14.40760		13.46	0.00	0	988.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	458.63380		0.45863	465.19390	0.46519	458.634	14.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	975.03380		0.97503	967.59390	0.96759	975.034	14.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	464.69130		0.46469	471.31460	0.47131	464.691	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	961.09130		0.96109	953.71460	0.95371	961.091	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	461.65260		0.46165	468.24660	0.46825	461.653	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	968.05260		0.96805	960.64660	0.96065	968.053	14.10	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 17/03/2014	Foreign Exchange Future			14.57390		14.57390	14.58770	14.58770		13.99		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	911.38310		0.91138	920.38530	0.92039	911.383	13.76		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	647.48310		0.64748	642.68530	0.64269	647.483	13.76		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	920.91200		0.92091	929.93950	0.92994	920.912	13.74		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	637.01200		0.63701	632.23950	0.63224	637.012	13.74		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	916.13660		0.91614	925.15420	0.92515	916.137	13.75		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	642.23660		0.64224	637.45420	0.63745	642.237	13.75		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09630		0.09630	0.10010	0.10010		17.92		0.00	0	16,543.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	700.42650		0.00700	1,035.22200	0.01035	700.426	17.06		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	70.42650		0.00070	25.22200	0.00025	70.426	17.06		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	158.91760		0.00159	306.87220	0.00307	158.918	17.92		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	528.91760		0.00529	296.87220	0.00297	528.918	17.92		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	27.86460		0.00028	63.14860	0.00063	27.865	20.30		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,397.86460		0.01398	1,053.14860	0.01053	1,397.865	20.30		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09760		0.09760	0.10150	0.10150		18.04		32,500.80	333	1,252.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	910.75910		0.00911	1,229.77630	0.01230	910.759	17.01		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	150.75910		0.00151	79.77630	0.00080	150.759	17.01		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	367.29730		0.00367	545.72640	0.00546	367.297	18.04		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	607.29730		0.00607	395.72640	0.00396	607.297	18.04		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	142.96770		0.00143	222.15140	0.00222	142.968	20.03		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,382.96770		0.01383	1,072.15140	0.01072	1,382.968	20.03		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.91700		11.91700	11.94700	11.94700		11.98		18,280,678.00	1,534	60,393.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	87.24860		0.08725	96.44580	0.09645	87.249	13.52		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	670.24860		0.67025	649.44580	0.64945	670.249	13.52		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	698.53050		0.69853	724.83410	0.72483	698.531	11.74		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	41.53050		0.04153	37.83410	0.03783	41.531	11.74		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	581.82580		0.58183	604.55810	0.60456	581.826	11.69		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	11.40	Put	64.82580		0.06483	57.55810	0.05756	64.826	11.69	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	311.56200		0.31156	329.73340	0.32973	311.562	11.92	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	194.56200		0.19456	182.73340	0.18273	194.562	11.92	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	716.34920		0.71635	742.82020	0.74282	716.349	11.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	39.34920		0.03935	35.82020	0.03582	39.349	11.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	707.42630		0.70743	733.81500	0.73382	707.426	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	40.42630		0.04043	36.81500	0.03682	40.426	11.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.07800		12.07800	12.10770	12.10770		13.09	6,546,276.00	542	18,576.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	200.45140		0.20045	213.06870	0.21307	200.451	14.77	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	972.45140		0.97245	955.36870	0.95537	972.451	14.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	456.34260		0.45634	474.85920	0.47486	456.343	13.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	388.34260		0.38834	377.15920	0.37716	388.343	13.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	359.53650		0.35954	375.42850	0.37543	359.537	13.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	531.53650		0.53154	517.72850	0.51773	531.537	13.50	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	325.68800		0.32569	341.09370	0.34109	325.688	13.70	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	597.68800		0.59769	583.39370	0.58339	597.688	13.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	465.92570		0.46593	484.49100	0.48449	465.926	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	377.92570		0.37793	366.79100	0.36679	377.926	13.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	461.11480		0.46111	479.65570	0.47966	461.115	13.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	383.11480		0.38311	371.95570	0.37196	383.115	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.23160		12.23160	12.26070	12.26070		13.63	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,179.65210		1.17965	1,203.26880	1.20327	1,179.652	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	148.05210		0.14805	142.56880	0.14257	148.052	12.99	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	996.64080		0.99664	1,019.83190	1.01983	996.641	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	208.04080		0.20804	202.13190	0.20213	208.041	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	960.88910		0.96089	984.00540	0.98401	960.889	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	222.28910		0.22229	216.30540	0.21631	222.289	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	925.82000		0.92582	948.86510	0.94887	925.820	12.91	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
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	237.22000		0.23722	231.16510	0.23117	237.220	12.91	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.39850		12.39850	12.42630	12.42630		14.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	645.45400		0.64545	660.26450	0.66026	645.454	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	756.95400		0.75695	743.96450	0.74396	756.954	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	652.95780		0.65296	667.89390	0.66789	652.958	14.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	744.45780		0.74446	731.59390	0.73159	744.458	14.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	649.19460		0.64919	664.06540	0.66407	649.195	14.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	750.69460		0.75069	737.76540	0.73777	750.695	14.44	0.00	0	0.00
2025	On 02/05/2013	Bond Future			115.41973		115.41973	115.42130	115.42130			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	2,006.06000		2.00606	2,007.63000	2.00763	2,006.060		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.89881		112.89881	112.68194	112.68194			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,294.33000		1.29433	1,077.46000	1.07746	1,294.330		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			117.50825		117.50825	117.50649	117.50649			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	89.57000		0.08957	91.33000	0.09133	89.570		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
AL7T	On 02/05/2013	Index Future			496.20800		496.20800	494.63500	494.63500			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			502.67700		502.67700	501.08500	501.08500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			509.90200		509.90200	508.28600	508.28600			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			442.43100		442.43100	440.57000	440.57000			0.00	0	937.00
ALBI	On 01/08/2013	Index Future			448.19900		448.19900	446.31600	446.31600			0.00	0	159.00
ALBI	On 07/11/2013	Index Future			454.64100		454.64100	452.73000	452.73000			0.00	0	85.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.58830		9.58830	9.69610	9.69610		8.62	5,187,270.30	541	15,797.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	833.88540		0.83389	940.71540	0.94072	833.885	11.06	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	5.58540		0.00559	4.61540	0.00462	5.585	11.06	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	853.59150		0.85359	960.44800	0.96045	853.591	11.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	5.29150		0.00529	4.34800	0.00435	5.291	11.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	843.73590		0.84374	950.59560	0.95060	843.736	11.12	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	5.43590		0.00544	4.49560	0.00450	5.436	11.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.64220		9.64220	9.74980	9.74980		9.92	0.00	0	7,872.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	89.61580		0.08962	109.52050	0.10952	89.616	11.79	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	747.41580		0.74742	659.72050	0.65972	747.416	11.79	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	779.16130		0.77916	876.86220	0.87686	779.161	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	36.96130		0.03696	27.06220	0.02706	36.961	10.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	770.31670		0.77032	867.76090	0.86776	770.317	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	38.11670		0.03812	27.96090	0.02796	38.117	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	458.32340		0.45832	538.81620	0.53882	458.323	9.88	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	116.12340		0.11612	89.01620	0.08902	116.123	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,155.46690		1.15547	1,261.01990	1.26102	1,155.467	11.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.26690		0.01327	11.21990	0.01122	13.267	11.20	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	869.13340		0.86913	969.15210	0.96915	869.133	10.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	26.93340		0.02693	19.35210	0.01935	26.933	10.21	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	788.03420		0.78803	885.98800	0.88599	788.034	10.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	35.83420		0.03583	26.18800	0.02619	35.834	10.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.69210		9.69210	9.80080	9.80080		10.61	0.00	0	2,222.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	451.16250		0.45116	520.10120	0.52010	451.163	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	239.06250		0.23906	199.30120	0.19930	239.063	10.51	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	462.64130		0.46264	532.55830	0.53256	462.641	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	230.54130		0.23054	191.75830	0.19176	230.541	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	456.87940		0.45688	526.30630	0.52631	456.879	10.50	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	9.47	Put	234.77940		0.23478	195.50630	0.19551	234.779	10.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.74500		9.74500	9.85390	9.85390		11.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	537.55140		0.53755	603.93060	0.60393	537.551	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	302.55140		0.30255	260.03060	0.26003	302.551	10.94	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	548.38900		0.54839	615.60670	0.61561	548.389	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	293.38900		0.29339	251.70670	0.25171	293.389	10.92	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	542.95170		0.54295	609.74840	0.60975	542.952	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	297.95170		0.29795	255.84840	0.25585	297.952	10.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.19820		10.19820	10.30450	10.30450		13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,992.29420		2.99229	3,095.35700	3.09536	2,992.294	13.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	44.09420		0.04409	40.85700	0.04086	44.094	13.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,945.34170		2.94534	3,048.16800	3.04817	2,945.342	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	47.14170		0.04714	43.66800	0.04367	47.142	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,898.55950		2.89856	3,001.13270	3.00113	2,898.560	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	50.35950		0.05036	46.63270	0.04663	50.359	13.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.11540		9.11540	9.16100	9.16100		10.71	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	273.57530		0.27358	306.21460	0.30621	273.575	10.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	98.17530		0.09818	85.21460	0.08521	98.175	10.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	267.02720		0.26703	299.33410	0.29933	267.027	10.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	101.62720		0.10163	88.33410	0.08833	101.627	10.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	260.56480		0.26056	292.53670	0.29254	260.565	10.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	105.16480		0.10516	91.53670	0.09154	105.165	10.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.21150		9.21150	9.25780	9.25780		12.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	375.10120		0.37510	403.33980	0.40334	375.101	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	253.60120		0.25360	235.53980	0.23554	253.601	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	369.82330		0.36982	397.84330	0.39784	369.823	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	258.32330		0.25832	240.04330	0.24004	258.323	12.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	364.59970		0.36460	392.40100	0.39240	364.600	12.67	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
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	263.09970		0.26310	244.60100	0.24460	263.100	12.67	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.17090		0.17090	0.17830	0.17830			0.00	0	5,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			102.64500		102.64500	107.32610	107.32610			0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.00920		0.00920	0.00080	0.00080			0.00	30,000	0.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.03650		0.03650	0.03090	0.03090			0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			36.68350		36.68350	40.91690	40.91690			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			142.97050		142.97050	1,268.61140	1,268.61140			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			2,967.88580		2,967.88580	-2,753.59840	-2,753.59840			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			36.68350		36.68350	40.91690	40.91690			0.00	0	7,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			138.58320		138.58320	113.70680	113.70680			0.00	0	25,000.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.79340		9.79340	9.84050	9.84050		12.39	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	358.52350		0.35852	395.50900	0.39551	358.523	12.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	105.12350		0.10512	95.00900	0.09501	105.124	12.21	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	351.89230		0.35189	388.55390	0.38855	351.892	12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	108.49230		0.10849	98.05390	0.09805	108.492	12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	345.33340		0.34533	381.66660	0.38167	345.333	12.23	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	111.93340		0.11193	101.16660	0.10117	111.933	12.23	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.93130		9.93130	9.97910	9.97910		13.64	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	407.24720		0.40725	434.70190	0.43470	407.247	13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	315.94720		0.31595	295.60190	0.29560	315.947	13.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	402.32770		0.40233	429.61290	0.42961	402.328	13.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	321.02770		0.32103	300.51290	0.30051	321.028	13.58	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	397.45330		0.39745	424.57200	0.42457	397.453	13.59	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	326.15330		0.32615	305.47200	0.30547	326.153	13.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.19300		12.19300	12.22220	12.22220		13.58	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	669.78920		0.66979	689.71040	0.68971	669.789	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	366.78920		0.36679	357.51040	0.35751	366.789	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	664.53020		0.66453	684.40290	0.68440	664.530	13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	371.53020		0.37153	362.20290	0.36220	371.530	13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	659.30100		0.65930	679.12900	0.67913	659.301	13.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	376.30100		0.37630	366.92900	0.36693	376.301	13.22	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry			7.70710		7.70710	7.77360	7.77360		11.56	0.00	33,120	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Call	67.10000		0.06710	134.24680	0.13425	67.100	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.64	Put	0.00000		0.00000	0.64680	0.00065	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Call	57.10000		0.05710	124.40610	0.12441	57.100	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.65	Put	0.00000		0.00000	0.80610	0.00081	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Call	47.10000		0.04710	114.61010	0.11461	47.100	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.66	Put	0.00000		0.00000	1.01010	0.00101	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Call	0.00000		0.00000	21.96010	0.02196	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.77	Put	62.90000		0.06290	18.36010	0.01836	62.900	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.78	Call	0.00000		0.00000	17.67160	0.01767	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.78	Put	72.90000		0.07290	24.07160	0.02407	72.900	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.79	Call	0.00000		0.00000	14.11700	0.01412	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.79	Put	82.90000		0.08290	30.51700	0.03052	82.900	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.73	Call	0.00000		0.00000	49.21100	0.04921	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.73	Put	22.90000		0.02290	5.61100	0.00561	22.900	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Call	0.00000		0.00000	40.86100	0.04086	0.000	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.74	Put	32.90000		0.03290	7.26100	0.00726	32.900	11.56	0.00	0	0.00
DANZ	On 04/04/2013	Any day expiry	7.75	Call	0.00000		0.00000	32.99760	0.03300	0.000	11.56	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
DANZ	On 04/04/2013	Any day expiry	7.75	Put	42.90000		0.04290	9.39760	0.00940	42.900	11.56	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry			9.18200		9.18200	9.21000	9.21000		12.30	0.00	5,000	5,000.00
DAUS	On 05/04/2013	Any day expiry	9.25	Call	5.33990		0.00534	0.00000	0.00000	5.340	13.81	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.25	Put	73.33990		0.07334	0.00000	0.00000	73.340	13.81	0.00	5,000	5,000.00
DAUS	On 05/04/2013	Any day expiry	9.19	Call	20.36990		0.02037	0.00000	0.00000	20.370	12.60	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.19	Put	28.36990		0.02837	0.00000	0.00000	28.370	12.60	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.20	Call	15.69670		0.01570	0.00000	0.00000	15.697	12.30	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.20	Put	33.69670		0.03370	0.00000	0.00000	33.697	12.30	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.21	Call	12.73910		0.01274	0.00000	0.00000	12.739	12.61	0.00	0	0.00
DAUS	On 05/04/2013	Any day expiry	9.21	Put	40.73910		0.04074	0.00000	0.00000	40.739	12.61	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.18950		9.18950	9.22210	9.22210		11.49	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	59.12050		0.05912	77.10970	0.07711	59.121	11.81	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	109.62050		0.10962	95.00970	0.09501	109.620	11.81	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	55.74960		0.05575	73.10140	0.07310	55.750	11.88	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	116.24960		0.11625	101.00140	0.10100	116.250	11.88	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	52.54910		0.05255	69.27060	0.06927	52.549	11.96	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	123.04910		0.12305	107.17060	0.10717	123.049	11.96	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	74.41440		0.07441	94.99200	0.09499	74.414	11.49	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	84.91440		0.08491	72.89200	0.07289	84.914	11.49	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.20070		9.20070	9.23330	9.23330		11.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,200.77900		1.20078	1,233.37100	1.23337	1,200.779	17.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.07900		0.00008	0.07100	0.00007	0.079	17.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,100.83360		1.10083	1,133.42020	1.13342	1,100.834	17.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.13360		0.00013	0.12020	0.00012	0.134	17.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,000.92880		1.00093	1,033.50560	1.03351	1,000.929	16.48	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.22880		0.00023	0.20560	0.00021	0.229	16.48	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	192.26610		0.19227	217.91070	0.21791	192.266	12.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	51.56610		0.05157	44.61070	0.04461	51.566	12.03	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 26/04/2013	Any day expiry	9.35	Call	54.94290		0.05494	67.89710	0.06790	54.943	12.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	204.24290		0.20424	184.59710	0.18460	204.243	12.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	25.94600		0.02595	33.43840	0.03344	25.946	13.50	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	335.24600		0.33525	310.13840	0.31014	335.246	13.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	221.61850		0.22162	248.58930	0.24859	221.618	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	40.91850		0.04092	35.28930	0.03529	40.918	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	206.70420		0.20670	233.03470	0.23303	206.704	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	46.00420		0.04600	39.73470	0.03973	46.004	12.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	199.42380		0.19942	225.41730	0.22542	199.424	12.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	48.72380		0.04872	42.11730	0.04212	48.724	12.05	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.24050		9.24050	9.27330	9.27330		11.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	126.91010		0.12691	142.37920	0.14238	126.910	12.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	236.41010		0.23641	219.07920	0.21908	236.410	12.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	82.82650		0.08283	94.15380	0.09415	82.826	13.04	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	352.32650		0.35233	330.85380	0.33085	352.327	13.04	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	285.23610		0.28524	310.07290	0.31007	285.236	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	84.73610		0.08474	76.77290	0.07677	84.736	11.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	278.56610		0.27857	303.13040	0.30313	278.566	11.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	88.06610		0.08807	79.83040	0.07983	88.066	11.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	271.98540		0.27199	296.27280	0.29627	271.985	11.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	91.48540		0.09149	82.97280	0.08297	91.485	11.85	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,141.99250		1.14199	1,174.67840	1.17468	1,141.993	14.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	1.49250		0.00149	1.37840	0.00138	1.493	14.53	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,042.70400		1.04270	1,075.33560	1.07534	1,042.704	14.03	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	2.20400		0.00220	2.03560	0.00204	2.204	14.03	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.27680		9.27680	9.30950	9.30950		12.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	338.69900		0.33870	362.01750	0.36202	338.699	12.21	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	121.89900		0.12190	112.51750	0.11252	121.899	12.21	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 26/06/2013	Any day expiry	9.35	Call	191.33930		0.19134	206.95050	0.20695	191.339	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	264.53930		0.26454	247.45050	0.24745	264.539	12.76	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	139.89310		0.13989	152.49430	0.15249	139.893	13.35	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	373.09310		0.37309	352.99430	0.35299	373.093	13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,082.91710		1.08292	1,115.10340	1.11510	1,082.917	13.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	6.11710		0.00612	5.60340	0.00560	6.117	13.57	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	351.48200		0.35148	375.13530	0.37514	351.482	12.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	114.68200		0.11468	105.63530	0.10564	114.682	12.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	345.05500		0.34505	368.54140	0.36854	345.055	12.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	118.25500		0.11825	109.04140	0.10904	118.255	12.20	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,181.20960		1.18121	1,213.51720	1.21352	1,181.210	13.95	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	4.40960		0.00441	4.01720	0.00402	4.410	13.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.30940		9.30940	9.34210	9.34210		12.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	119.69730		0.11970	129.19090	0.12919	119.697	14.61	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	610.29730		0.61030	587.09090	0.58709	610.297	14.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	320.38770		0.32039	341.17690	0.34118	320.388	12.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	200.98770		0.20099	189.07690	0.18908	200.988	12.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	315.11410		0.31511	335.75260	0.33575	315.114	12.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	205.71410		0.20571	193.65260	0.19365	205.714	12.73	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	309.90430		0.30990	330.39200	0.33039	309.904	12.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	210.50430		0.21050	198.29200	0.19829	210.504	12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.31440		9.31440	9.34720	9.34720		12.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	198.24040		0.19824	212.35710	0.21236	198.240	13.67	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	393.84040		0.39384	375.15710	0.37516	393.840	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	410.15180		0.41015	433.20820	0.43321	410.152	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	145.75180		0.14575	136.00820	0.13601	145.752	12.59	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	403.99840		0.40400	426.90830	0.42691	403.998	12.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	149.59840		0.14960	139.70830	0.13971	149.598	12.61	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	9.35	Call	254.54700		0.25455	271.27480	0.27127	254.547	13.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	290.14700		0.29015	274.07480	0.27407	290.147	13.13	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,223.57070		1.22357	1,255.76730	1.25577	1,223.571	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.17070		0.00917	8.56730	0.00857	9.171	13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,126.57160		1.12657	1,158.61880	1.15862	1,126.572	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	12.17160		0.01217	11.41880	0.01142	12.172	13.51	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	416.36960		0.41637	439.57050	0.43957	416.370	12.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	141.96960		0.14197	132.37050	0.13237	141.970	12.58	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.32070		9.32070	9.35350	9.35350		13.00	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	384.11750		0.38412	406.40450	0.40640	384.118	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	173.41750		0.17342	162.90450	0.16290	173.418	12.71	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	395.84040		0.39584	418.41170	0.41841	395.840	12.68	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	165.14040		0.16514	154.91170	0.15491	165.140	12.68	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	389.94810		0.38995	412.37740	0.41238	389.948	12.69	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	169.24810		0.16925	158.87740	0.15888	169.248	12.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.35330		9.35330	9.38620	9.38620		13.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	253.28030		0.25328	268.86510	0.26887	253.280	13.78	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	409.98030		0.40998	392.66510	0.39267	409.980	13.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	164.64780		0.16465	175.69340	0.17569	164.648	14.83	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	651.34780		0.65135	629.49340	0.62949	651.348	14.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	340.17930		0.34018	360.34380	0.36034	340.179	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	276.87930		0.27688	264.14380	0.26414	276.879	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	335.48780		0.33549	355.51550	0.35552	335.488	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	282.18780		0.28219	269.31550	0.26932	282.188	13.19	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	330.84710		0.33085	350.74290	0.35074	330.847	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	287.54710		0.28755	274.54290	0.27454	287.547	13.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,172.22560		1.17223	1,204.41720	1.20442	1,172.226	13.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.92560		0.01893	18.21720	0.01822	18.926	13.44	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Call	364.44620		0.36445	385.28290	0.38528	364.446	13.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	251.14620		0.25115	239.08290	0.23908	251.146	13.07	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.38840		9.38840	9.42140	9.42140		13.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	196.84560		0.19685	208.68510	0.20869	196.846	14.98	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	688.44560		0.68845	667.28510	0.66729	688.446	14.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	391.18390		0.39118	411.96210	0.41196	391.184	13.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	292.78390		0.29278	280.56210	0.28056	292.784	13.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	386.48570		0.38649	407.08720	0.40709	386.486	13.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	298.08570		0.29809	285.68720	0.28569	298.086	13.31	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	381.83630		0.38184	402.25870	0.40226	381.836	13.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	303.43630		0.30344	290.85870	0.29086	303.436	13.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	395.92880		0.39593	416.88850	0.41689	395.929	13.27	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	287.52880		0.28753	275.48850	0.27549	287.529	13.27	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.39220		9.39220	9.42520	9.42520		13.55	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	416.05760		0.41606	437.60420	0.43760	416.058	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	273.85760		0.27386	262.40420	0.26240	273.858	13.22	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	411.15670		0.41116	432.52870	0.43253	411.157	13.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	278.95670		0.27896	267.32870	0.26733	278.957	13.24	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	306.28610		0.30629	323.41490	0.32341	306.286	13.88	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	424.08610		0.42409	408.21490	0.40821	424.086	13.88	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,218.88800		1.21889	1,251.16920	1.25117	1,218.888	13.49	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	26.68800		0.02669	25.96920	0.02597	26.688	13.49	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	421.00560		0.42101	442.73170	0.44273	421.006	13.20	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	268.80560		0.26881	257.53170	0.25753	268.806	13.20	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.42490		9.42490	9.45800	9.45800		13.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	366.86440		0.36686	385.26110	0.38526	366.864	13.91	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	411.96440		0.41196	397.26110	0.39726	411.964	13.91	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	199.69010		0.19969	210.91950	0.21092	199.690	15.63	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	10.07	Put	844.79010		0.84479	822.91950	0.82292	844.790	15.63	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	398.99820		0.39900	419.20330	0.41920	398.998	13.70	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	364.09820		0.36410	351.20330	0.35120	364.098	13.70	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	394.68570		0.39469	414.77440	0.41477	394.686	13.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	369.78570		0.36979	356.77440	0.35677	369.786	13.72	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	390.58550		0.39059	410.38840	0.41039	390.586	13.75	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Put	375.68550		0.37569	362.38840	0.36239	375.686	13.75	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.58810		9.58810	9.62150	9.62150		14.83	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	761.53220		0.76153	786.89660	0.78690	761.532	13.70	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	283.43220		0.28343	275.39660	0.27540	283.432	13.70	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	773.16840		0.77317	798.76050	0.79876	773.168	13.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	275.06840		0.27507	267.26050	0.26726	275.068	13.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	767.08450		0.76708	792.55650	0.79256	767.084	13.68	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	278.98450		0.27898	271.05650	0.27106	278.985	13.68	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.61240		9.61240	9.64570	9.64570		14.87	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	792.78000		0.79278	819.12260	0.81912	792.780	13.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	290.38000		0.29038	283.42260	0.28342	290.380	13.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	804.44180		0.80444	831.41880	0.83142	804.442	13.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	282.04180		0.28204	275.71880	0.27572	282.042	13.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	798.33720		0.79834	825.25280	0.82525	798.337	13.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	285.93720		0.28594	279.55280	0.27955	285.937	13.74	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		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
EL28	On 02/05/2013	Bond Future			112.60460		112.60460	112.60305	112.60305				0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	711.58000		0.71158	713.13000	0.71313	711.580			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 02/05/2013	Bond Future			8.65574		90.09089	8.72732	89.47197				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	80,910.63000		80.91063	80,291.71000	80.29171	80,910.630			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.74094		91.26546	8.81463	90.63881				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	2,173.26000		2.17326	1,546.61000	1.54661	2,173.260			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	80,214.13000		80.21413	79,587.48000	79.58748	80,214.130			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			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 02/05/2013	GOVI			442.05400		442.05400	440.24100	440.24100				0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	90,640.00000		9.06400	72,510.00000	7.25100	90,640.000			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	90,540.00000		9.05400	72,410.00000	7.24100	90,540.000			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	90,440.00000		9.04400	72,310.00000	7.23100	90,440.000			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
GOVI	On 01/08/2013	GOVI			447.81700		447.81700	445.98200	445.98200				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	18,270.00000		1.82700	0.00000	0.00000	18,270.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	80.00000	0.00800	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
GOVI	On 01/08/2013	GOVI	446.00	Call	18,170.00000		1.81700	0.00000	0.00000	18,170.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	180.00000	0.01800	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	18,070.00000		1.80700	0.00000	0.00000	18,070.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	280.00000	0.02800	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			454.25400		454.25400	452.39100	452.39100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	82,640.00000		8.26400	64,010.00000	6.40100	82,640.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	82,540.00000		8.25400	63,910.00000	6.39100	82,540.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	82,440.00000		8.24400	63,810.00000	6.38100	82,440.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	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 02/05/2013	Index Future			203.96200		203.96200	203.98500	203.98500			0.00	0	558.00
IGOV	On 01/08/2013	Index Future			206.69900		206.69900	206.72200	206.72200			0.00	0	172.00
IGOV	On 07/11/2013	Index Future			209.72200		209.72200	209.74500	209.74500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			552.01200		552.01200	551.98000	551.98000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	1,700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.14000		94.86000	5.15000	94.85000				0.00	500	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.15000		94.85000	5.16000	94.84000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.27000	94.73000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.31000		94.69000	5.41000	94.59000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.44000		94.56000	5.55000	94.45000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.75570		7.75570	7.82590	7.82590		8.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	428.31770		0.42832	494.97160	0.49497	428.318	9.26		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	12.61770		0.01262	9.07160	0.00907	12.618	9.26		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	419.02090		0.41902	485.46930	0.48547	419.021	9.21		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	13.32090		0.01332	9.56930	0.00957	13.321	9.21		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	409.89270		0.40989	475.99300	0.47599	409.893	9.19		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	14.19270		0.01419	10.09300	0.01009	14.193	9.19		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.80470		7.80470	7.87680	7.87680		10.33		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	340.01730		0.34002	392.56650	0.39257	340.017	10.46		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	125.31730		0.12532	105.76650	0.10577	125.317	10.46		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	333.52180		0.33352	385.59970	0.38560	333.522	10.45		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 16/09/2013	Foreign Exchange Future	7.60	Put	128.82180		0.12882	108.79970	0.10880	128.822	10.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	327.09690		0.32710	378.69420	0.37869	327.097	10.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	132.39690		0.13240	111.89420	0.11189	132.397	10.45	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 02/05/2013	Bond Future			6.76622		108.39006	6.81738	108.01222			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,002.26000		2.00226	1,624.42000	1.62442	2,002.260		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 02/05/2013	Bond Future	7.05	Call	2,074.48000		2.07448	1,696.64000	1.69664	2,074.480		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	2,146.64000		2.14664	1,768.80000	1.76880	2,146.640		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 01/08/2013	Bond Future			6.81938		109.80323	6.87241	109.42079			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,333.41000		3.33341	2,950.97000	2.95097	3,333.410		0.00	0	0.00
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	3,402.78000		3.40278	3,020.34000	3.02034	3,402.780		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	3,472.09000		3.47209	3,089.65000	3.08965	3,472.090		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 02/05/2013	Bond Future			5.42103		119.57114	5.47315	119.44465		1.74	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	143.24000		0.14324	105.48000	0.10548	143.240	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	340.26000		0.34026	428.99000	0.42899	340.260	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	152.44000		0.15244	112.80000	0.11280	152.440	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	325.12000		0.32512	411.97000	0.41197	325.120	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	162.02000		0.16202	120.47000	0.12047	162.020	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	310.37000		0.31037	395.31000	0.39531	310.370	1.73	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.43628		121.13012	5.49526	121.00231		1.59	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 01/08/2013	Bond Future	116.11	Call	91,674.49000		91.67449	91,546.68000	91.54668	91,674.490	1.69	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.69	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.44563	116.06404		5.51446	115.93415		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	671.87000		0.67187	599.70000	0.59970	671.870	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	399.65000		0.39965	457.37000	0.45737	399.650	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	683.18000		0.68318	610.28000	0.61028	683.180	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	392.14000		0.39214	449.13000	0.44913	392.140	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	694.59000		0.69459	620.97000	0.62097	694.590	1.47	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	384.73000		0.38473	441.00000	0.44100	384.730	1.47	0.00	0	0.00
R157	On 06/02/2014	Bond Future			5.45384	117.62891		5.53485	117.49728		1.28	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	739.78000		0.73978	664.50000	0.66450	739.780	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	405.23000		0.40523	461.58000	0.46158	405.230	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	719.90000		0.71990	645.81000	0.64581	719.900	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	417.74000		0.41774	475.28000	0.47528	417.740	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	729.81000		0.72981	655.12000	0.65512	729.810	1.29	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	411.45000		0.41145	468.39000	0.46839	411.450	1.29	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 02/05/2013	Bond Future			7.29515	131.31441		7.37168	130.54294		10.46	439,246,701.45	3,345	63,614.00
R186	On 02/05/2013	Bond Future	6.75	Call	112.65000		0.11265	75.27000	0.07527	112.650	10.24	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	5,801.81000		5.80181	6,535.90000	6.53590	5,801.810	10.24	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,032.57000		2.03257	1,622.84000	1.62284	2,032.570	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,077.39000		1.07739	1,439.13000	1.43913	1,077.390	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,093.00000		2.09300	1,675.18000	1.67518	2,093.000	10.43	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,037.70000		1.03770	1,391.35000	1.39135	1,037.700	10.43	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	2,154.38000		2.15438	1,728.51000	1.72851	2,154.380	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	999.07000		0.99907	1,344.67000	1.34467	999.070	10.43	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	3,485.20000		3.48520	2,918.80000	2.91880	3,485.200	10.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	450.51000		0.45051	655.58000	0.65558	450.510	10.50	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,707.10000		4.70710	4,056.42000	4.05642	4,707.100	10.56	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	216.23000		0.21623	337.02000	0.33702	216.230	10.56	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.35962		127.74191	7.43870	126.96076		11.92	0.00	0	3,000.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,942.71000		2.94271	2,608.96000	2.60896	2,942.710	11.85	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,036.74000		4.03674	4,484.14000	4.48414	4,036.740	11.85	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,469.50000		118.46950	117,688.35000	117.68835	118,469.500	12.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.42735		129.57820	7.50936	128.78559		11.65	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,889.12000		12.88912	12,220.61000	12.22061	12,889.120	12.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	913.49000		0.91349	1,037.59000	1.03759	913.490	12.21	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,728.74000		8.72874	8,167.41000	8.16741	8,728.740	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,067.71000		2.06771	2,298.99000	2.29899	2,067.710	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,793.75000		8.79375	8,230.35000	8.23035	8,793.750	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,042.80000		2.04280	2,272.01000	2.27201	2,042.800	12.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,858.92000		8.85892	8,293.46000	8.29346	8,858.920	12.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,018.15000		2.01815	2,245.30000	2.24530	2,018.150	12.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future			7.49199		126.03485	7.57683	125.23159		11.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	6,602.54000		6.60254	6,146.67000	6.14667	6,602.540	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,274.46000		4.27446	4,621.85000	4.62185	4,274.460	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	6,655.61000		6.65561	6,197.57000	6.19757	6,655.610	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,234.93000		4.23493	4,580.15000	4.58015	4,234.930	11.72	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	6,709.34000		6.70934	6,249.12000	6.24912	6,709.340	11.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,196.15000		4.19615	4,539.19000	4.53919	4,196.150	11.73	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
R197	On 02/05/2013	Bond Future			294.17246		294.17246	294.17870	294.17870				0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	11,782.46000		11.78246	11,788.70000	11.78870	11,782.460			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	11,772.46000		11.77246	11,778.70000	11.77870	11,772.460			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	11,762.46000		11.76246	11,768.70000	11.76870	11,762.460			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 02/05/2013	Bond Future			5.26873		108.63273	5.30047	108.58216		1.05		0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,982.85000		1.98285	2,033.42000	2.03342	1,982.850	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,966.52000		1.96652	2,017.09000	2.01709	1,966.520	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.99		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,950.18000		1.95018	2,000.75000	2.00075	1,950.180	0.99		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.26978		105.64525	5.30743	105.59435		0.94		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,399.57000		68.39957	68,348.67000	68.34867	68,399.570	1.01		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.01		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.23592		107.16391	5.28342	107.11204		0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	94.31000		0.09431	83.06000	0.08306	94.310	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	583.18000		0.58318	623.80000	0.62380	583.180	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	96.93000		0.09693	85.43000	0.08543	96.930	0.82		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	574.80000		0.57480	615.17000	0.61517	574.800	0.82		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
R201	On 07/11/2013	Bond Future	4.81	Call	99.60000		0.09960	87.85000	0.08785	99.600	0.82	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	566.47000		0.56647	606.59000	0.60659	566.470	0.82	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.17332		104.20007	5.23520	104.14752		0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	309.80000		0.30980	282.44000	0.28244	309.800	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	236.19000		0.23619	261.38000	0.26138	236.190	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	300.30000		0.30030	273.47000	0.27347	300.300	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	243.67000		0.24367	269.39000	0.26939	243.670	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	304.84000		0.30484	277.74000	0.27774	304.840	0.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	239.72000		0.23972	265.17000	0.26517	239.720	0.71	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 02/05/2013	Bond Future			220.03169		220.03169	220.03101	220.03101			0.00	0	44,017.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,991.69000		8.99169	8,991.01000	8.99101	8,991.690		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	8,981.69000		8.98169	8,981.01000	8.98101	8,981.690		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	8,971.69000		8.97169	8,971.01000	8.97101	8,971.690		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 02/05/2013	Bond Future			5.83162		110.36184	5.89332	110.11482		3.96	0.00	0	5,836.00
R203	On 02/05/2013	Bond Future	5.89	Call	606.69000		0.60669	482.16000	0.48216	606.690	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	372.95000		0.37295	495.44000	0.49544	372.950	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	630.04000		0.63004	502.27000	0.50227	630.040	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	356.32000		0.35632	475.57000	0.47557	356.320	3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	653.90000		0.65390	522.89000	0.52289	653.900	3.95	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
R203	On 02/05/2013	Bond Future	5.91	Put	340.22000		0.34022	456.23000	0.45623	340.220	3.95	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86879		111.80071	5.93479	111.55083		3.80	0.00	0	5,000.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,587.51000		98.58751	98,337.63000	98.33763	98,587.510	3.97	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.97	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90876		109.24776	5.98023	108.99405		3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,413.15000		1.41315	1,280.05000	1.28005	1,413.150	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,053.98000		1.05398	1,174.59000	1.17459	1,053.980	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,018.24000		107.01824	106,764.53000	106.76453	107,018.240	3.85	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	3.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	896.72000		0.89672	798.55000	0.79855	896.720	3.62	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,606.16000		1.60616	1,761.70000	1.76170	1,606.160	3.62	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,374.15000		1.37415	1,243.38000	1.24338	1,374.150	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,085.82000		1.08582	1,208.76000	1.20876	1,085.820	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,393.41000		1.39341	1,261.47000	1.26147	1,393.410	3.65	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,069.65000		1.06965	1,191.42000	1.19142	1,069.650	3.65	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.95016		110.72070	6.02745	110.46358		3.44	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1,777.45000		1.77745	1,633.03000	1.63303	1,777.450	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	1,081.15000		1.08115	1,193.85000	1.19385	1,081.150	3.47	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,393.06000		1.39306	1,268.92000	1.26892	1,393.060	3.43	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	1,393.59000		1.39359	1,526.57000	1.52657	1,393.590	3.43	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1,738.26000		1.73826	1,595.73000	1.59573	1,738.260	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	1,108.09000		1.10809	1,222.68000	1.22268	1,108.090	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1,757.80000		1.75780	1,614.32000	1.61432	1,757.800	3.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	1,094.56000		1.09456	1,208.20000	1.20820	1,094.560	3.46	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 02/05/2013	Bond Future			6.08992		111.98108	6.14643	111.70139		5.12	0.00	0	5,262.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Call	1,243.80000		1.24380	1,056.53000	1.05653	1,243.800	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	257.48000		0.25748	349.90000	0.34990	257.480	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,280.07000		1.28007	1,089.72000	1.08972	1,280.070	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	244.74000		0.24474	334.08000	0.33408	244.740	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,316.80000		1.31680	1,123.41000	1.12341	1,316.800	5.13	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	232.49000		0.23249	318.79000	0.31879	232.490	5.13	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.13691		109.41473	6.19659	109.13172		5.27	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,531.23000		100.53123	100,248.22000	100.24822	100,531.230	5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.18378		110.98757	6.24735	110.70022		4.84	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,087.84000		4.08784	3,861.30000	3.86130	4,087.840	5.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	468.51000		0.46851	529.32000	0.52932	468.510	5.06	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,903.33000		1.90333	1,752.03000	1.75203	1,903.330	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,423.73000		1.42373	1,559.78000	1.55978	1,423.730	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,928.69000		1.92869	1,776.16000	1.77616	1,928.690	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,404.07000		1.40407	1,538.89000	1.53889	1,404.070	4.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,954.24000		1.95424	1,800.46000	1.80046	1,954.240	4.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,384.62000		1.38462	1,518.19000	1.51819	1,384.620	4.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future			6.22961		108.45314	6.29712	108.16198		4.92	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	2,353.52000		2.35352	2,194.66000	2.19466	2,353.520	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	1,620.51000		1.62051	1,752.81000	1.75281	1,620.510	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	2,378.32000		2.37832	2,218.47000	2.21847	2,378.320	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	1,602.48000		1.60248	1,733.79000	1.73379	1,602.480	4.97	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	2,328.84000		2.32884	2,170.98000	2.17098	2,328.840	4.96	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	1,638.68000		1.63868	1,771.98000	1.77198	1,638.680	4.96	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 02/05/2013	Bond Future			5.32131		103.76716	5.33873	103.75532		0.41		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,328.03000		1.32803	1,339.87000	1.33987	1,328.030	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,321.08000		1.32108	1,332.92000	1.33292	1,321.080	0.39		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	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,314.13000		1.31413	1,325.97000	1.32597	1,314.130	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.31658		101.35826	5.34319	101.34656		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,360.15000		30.36015	30,348.45000	30.34845	30,360.150	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.18459		102.81532	5.25221	102.80325		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	3.72000		0.00372	2.93000	0.00293	3.720	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	163.80000		0.16380	175.08000	0.17508	163.800	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	3.85000		0.00385	3.04000	0.00304	3.850	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	162.13000		0.16213	173.39000	0.17339	162.130	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	3.99000		0.00399	3.16000	0.00316	3.990	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	160.48000		0.16048	171.72000	0.17172	160.480	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 02/05/2013	Bond Future			6.32158		107.23181	6.37801	106.91903		6.19		0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,103.59000		1.10359	925.26000	0.92526	1,103.590	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	448.53000		0.44853	582.98000	0.58298	448.530	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,139.19000		1.13919	957.20000	0.95720	1,139.190	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	429.04000		0.42904	559.83000	0.55983	429.040	6.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,175.38000		1.17538	989.75000	0.98975	1,175.380	6.18		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 02/05/2013	Bond Future	6.46	Put	410.18000		0.41018	537.33000	0.53733	410.180	6.18	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.37447		104.99348	6.43364	104.67691		6.60	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,422.29000		97.42229	97,105.72000	97.10572	97,422.290	6.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.42478		106.50277	6.48718	106.18144		6.22	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,796.58000		2.79658	2,607.86000	2.60786	2,796.580	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,439.15000		1.43915	1,571.76000	1.57176	1,439.150	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,828.14000		2.82814	2,638.19000	2.63819	2,828.140	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,419.95000		1.41995	1,551.33000	1.55133	1,419.950	6.29	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,859.85000		2.85985	2,668.69000	2.66869	2,859.850	6.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,400.94000		1.40094	1,531.11000	1.53111	1,400.940	6.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.47467		104.29924	6.54034	103.97357		6.28	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	2,894.48000		2.89448	2,715.62000	2.71562	2,894.480	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	1,978.61000		1.97861	2,125.42000	2.12542	1,978.610	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	2,838.56000		2.83856	2,661.79000	2.66179	2,838.560	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	2,021.05000		2.02105	2,169.95000	2.16995	2,021.050	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	2,866.45000		2.86645	2,688.64000	2.68864	2,866.450	6.33	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	1,999.74000		1.99974	2,147.60000	2.14760	1,999.740	6.33	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 02/05/2013	Bond Future			6.44489		102.53951	6.49608	102.22344		7.33	0.00	0	14,280.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,563.68000		1.56368	1,357.50000	1.35750	1,563.680	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	365.44000		0.36544	475.33000	0.47533	365.440	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,607.79000		1.60779	1,398.22000	1.39822	1,607.790	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	348.60000		0.34860	455.10000	0.45510	348.600	7.38	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 02/05/2013	Bond Future	6.66	Call	1,652.44000		1.65244	1,439.54000	1.43954	1,652.440	7.38	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	332.36000		0.33236	435.53000	0.43553	332.360	7.38	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.49356		103.87638	6.54686	103.55654		7.74	0.00	0	3,000.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,831.91000		94.83191	94,512.07000	94.51207	94,831.910	8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.05	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.54491		101.97325	6.60076	101.64860		7.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,998.37000		5.99837	5,737.90000	5.73790	5,998.370	7.90	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	618.39000		0.61839	682.57000	0.68257	618.390	7.90	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,146.49000		3.14649	2,958.71000	2.95871	3,146.490	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,731.25000		1.73125	1,868.12000	1.86812	1,731.250	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,181.15000		3.18115	2,992.15000	2.99215	3,181.150	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,708.68000		1.70868	1,844.33000	1.84433	1,708.680	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,215.99000		3.21599	3,025.78000	3.02578	3,215.990	7.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,686.34000		1.68634	1,820.78000	1.82078	1,686.340	7.62	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.59443		103.34812	6.65280	103.01905		7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3,230.40000		3.23040	3,052.55000	3.05255	3,230.400	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	2,356.26000		2.35626	2,507.48000	2.50748	2,356.260	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3,261.97000		3.26197	3,083.07000	3.08307	3,261.970	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	2,331.96000		2.33196	2,482.13000	2.48213	2,331.960	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	3,199.74000		3.19974	3,022.94000	3.02294	3,199.740	7.35	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	2,381.51000		2.38151	2,533.78000	2.53378	2,381.510	7.35	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 02/05/2013	Bond Future			8.10968		81.40439	8.19105	80.69459		16.19	0.00	0	10,695.00

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	7.99	Call	986.51000		0.98651	755.84000	0.75584	986.510	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,048.23000		2.04823	2,527.36000	2.52736	2,048.230	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,021.03000		1.02103	784.12000	0.78412	1,021.030	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	1,993.22000		1.99322	2,466.11000	2.46611	1,993.220	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,056.34000		1.05634	813.13000	0.81313	1,056.340	16.09	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	1,939.15000		1.93915	2,405.74000	2.40574	1,939.150	16.09	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.17437		82.46577	8.25790	81.74689		16.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	72,516.66000		72.51666	71,797.78000	71.79778	72,516.660	17.14	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.24387		80.50649	8.32986	79.77710		18.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,828.38000		10.82838	10,234.95000	10.23495	10,828.380	18.78	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,122.04000		1.12204	1,258.00000	1.25800	1,122.040	18.78	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,016.93000		7.01693	6,537.70000	6.53770	7,016.930	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,553.99000		2.55399	2,804.15000	2.80415	2,553.990	18.43	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,067.94000		7.06794	6,586.82000	6.58682	7,067.940	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,526.92000		2.52692	2,775.19000	2.77519	2,526.920	18.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,119.09000		7.11909	6,636.08000	6.63608	7,119.090	18.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,500.11000		2.50011	2,746.49000	2.74649	2,500.110	18.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.30961		81.59188	8.39794	80.85272		17.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	6,204.59000		6.20459	5,783.08000	5.78308	6,204.590	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,217.54000		4.21754	4,535.19000	4.53519	4,217.540	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	6,249.59000		6.24959	5,826.25000	5.82625	6,249.590	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,181.55000		4.18155	4,497.37000	4.49737	4,181.550	17.46	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	6,159.71000		6.15971	5,740.03000	5.74003	6,159.710	17.45	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,253.79000		4.25379	4,573.27000	4.57327	4,253.790	17.45	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 02/05/2013	Bond Future			165.21570	165.21570	165.21632	165.21632			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,075.70000	4.07570	4,076.32000	4.07632	4,075.700		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
R210	On 02/05/2013	Bond Future	161.15	Call	4,065.70000	4.06570	4,066.32000	4.06632	4,065.700		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	4,055.70000	4.05570	4,056.32000	4.05632	4,055.700		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 02/05/2013	Bond Future			129.37766	129.37766	129.38508	129.38508			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,687.66000	3.68766	3,695.08000	3.69508	3,687.660		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	3,677.66000	3.67766	3,685.08000	3.68508	3,677.660		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	3,667.66000	3.66766	3,675.08000	3.67508	3,667.660		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 02/05/2013	Bond Future			136.97432	136.97432	137.14073	137.14073			0.00	0	21,870.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,884.32000	5.88432	6,050.73000	6.05073	5,884.320		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	5,874.32000	5.87432	6,040.73000	6.04073	5,874.320		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	5,864.32000	5.86432	6,030.73000	6.03073	5,864.320		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	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 02/05/2013	Bond Future			7.83466	93.33391	7.91607	92.60781		13.76	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,436.71000	1.43671	1,118.40000	1.11840	1,436.710	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	1,388.83000	1.38883	1,796.62000	1.79662	1,388.830	13.70	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,482.16000	1.48216	1,156.65000	1.15665	1,482.160	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	1,344.71000	1.34471	1,745.30000	1.74530	1,344.710	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,528.45000	1.52845	1,195.72000	1.19572	1,528.450	13.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	1,301.55000	1.30155	1,694.92000	1.69492	1,301.550	13.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.89930	94.55085	7.98300	93.81553		14.58	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,935.83000	83.93583	83,200.51000	83.20051	83,935.830	15.08	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.97012	92.37256	8.05644	91.62648		15.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,457.28000	7.45728	6,951.52000	6.95152	7,457.280	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,289.38000	2.28938	2,529.70000	2.52970	2,289.380	15.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,511.66000	7.51166	7,003.95000	7.00395	7,511.660	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,263.90000	2.26390	2,502.27000	2.50227	2,263.900	15.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,566.16000	7.56616	7,056.52000	7.05652	7,566.160	15.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,238.66000	2.23866	2,475.10000	2.47510	2,238.660	15.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.03842	93.61798	8.12729	92.86184		14.89	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	6,277.91000	6.27791	5,842.39000	5.84239	6,277.910	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	3,995.43000	3.99543	4,316.05000	4.31605	3,995.430	14.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	6,184.38000	6.18438	5,752.75000	5.75275	6,184.380	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,067.15000	4.06715	4,391.66000	4.39166	4,067.150	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	6,231.07000	6.23107	5,797.49000	5.79749	6,231.070	14.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,031.16000	4.03116	4,353.72000	4.35372	4,031.160	14.92	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.15395		83.09833	8.23025	82.39325		16.63		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	74,318.71000		74.31871	73,613.63000	73.61363	74,318.710	17.22		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.22		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.21622		84.18172	8.29452	83.46775		17.64		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	73,733.82000		73.73382	73,019.85000	73.01985	73,733.820	18.22		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.22		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 14/06/2013	Foreign Exchange Future			1.48850		1.48850	1.49390	1.49390		13.30		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,029.89380		0.10299	1,079.28820	0.10793	1,029.894	12.84		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	44.89380		0.00449	40.28820	0.00403	44.894	12.84		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	942.74670		0.09427	990.96550	0.09910	942.747	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	57.74670		0.00577	51.96550	0.00520	57.747	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	858.38680		0.08584	905.23330	0.09052	858.387	12.79		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	73.38680		0.00734	66.23330	0.00662	73.387	12.79		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.50120		1.50120	1.50660	1.50660		13.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	611.40230		0.06114	644.02970	0.06440	611.402	13.80		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	499.40230		0.04994	478.02970	0.04780	499.402	13.80		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	566.28490		0.05663	597.00700	0.05970	566.285	13.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	554.28490		0.05543	531.00700	0.05310	554.285	13.92		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	525.45250		0.05255	554.50830	0.05545	525.453	14.08		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	613.45250		0.06135	588.50830	0.05885	613.453	14.08		0.00	0	0.00
Total for Derivatives :												695,585,988.55	103,950	1 814 293.00	

i-Bonds

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	100.17015	14.09775	100.17015	0.00000				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	110.45201	27.22993	110.45201	6.41500				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.30373	10.18184	100.30373	0.00000				0.00	0	200,000.00
AA05	On 22/03/2019	Spot Bond	109.04617	9.38591	109.04617	7.45000				0.00	0	58,000,000.00
AB010	On 21/11/2022	Spot Bond	100.88599	7.86667	100.88599	0.00000				0.00	0	7,000,000.00
AB011	On 21/11/2023	Spot Bond	100.89849	7.96776	100.89849	0.00000			302,695,470,000.00		3,000,000	3,000,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.03423	8.00000	47.02404				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	103.63469	11.87515	103.63469	8.18500				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.14315	26.06654	103.14315	6.51500				0.00	0	11,900,000.00
AB07	On 07/03/2014	Spot Bond	102.81141	52.19015	102.81141	6.44500				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	101.24030	10.72872	101.24030	0.00000				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.72272	15.69563	113.72272	7.58000				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.29310	80.45671	100.29310	0.00000				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	133.22503	32.84207	133.22503	0.75000				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	277.17442	3.57135	277.17442	1.41000				0.00	0	800,000.00
ABFN04	On 25/02/2015	Spot Bond	100.78516	29.14775	100.78516	0.00000				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.83868	57.05592	100.83868	0.00000				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	101.04892	14.99443	101.04892	0.00000				0.00	0	1,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	100.38043	8.33105	100.38043	0.00000			200,760,860,000.00	2,000,000	2,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.39752	7.47522	100.39752	0.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.40881	7.45304	100.40881	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	109.17423	27.79733	109.17423	6.77500			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.95211	28.24959	102.95211	0.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	103.63232	36.01387	103.63232	7.04500			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.34500	38.44631	101.34500	0.00000			959,169,618,000.00	9,464,400	4,732,200.00
ABL12B	On 08/03/2015	Spot Bond	100.99586	28.75731	100.99586	0.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.94007	11.59917	99.94007	0.00000			399,760,280,000.00	4,000,000	0.00
ABL14	On 09/10/2015	Spot Bond	99.98142	19.57933	99.98142	0.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	99.97958	9.82637	99.97958	0.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.27308	8.85565	100.27308	0.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	103.63850	72.80439	103.63850	6.14500			0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.38869	81.46162	101.38869	0.00000			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.71178	86.89010	100.71178	0.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	131.22760	50.15876	131.22760	4.50000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.09509	22.85631	122.09509	2.61000			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
ABLI04	On 11/10/2016	Spot Bond	115.22237	8.28553	115.22237	2.00000			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	102.19117	5.28178	102.19117	2.90000			0.00	0	1,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	118.95856	20.40243	118.95856	9.88000			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.78930	17.35149	99.78930	0.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.14891	10.64658	100.14891	0.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.15790	10.41410	100.15790	0.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.30268	10.70157	100.30268	0.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	111.70159	5.73082	111.70159	3.30000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	27.71047	100.00000	27.64334			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	167.73003	2.54009	167.73003	1.15000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	149.08585	17.23769	149.08585	2.91000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	174.63963	3.74283	174.63963	1.18000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	173.59538	2.39590	173.59538	1.64000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	72.61708	7.24518	72.61708	6.87625			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	72.61708	7.24518	72.61708	6.87625			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.68711	84.61000	13.66414			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	90.55000	21.89036	90.55000	0.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.32411	12.14955	100.32411	0.00000			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
ABN40	On 29/09/2015	Spot Bond	92.70000	19.73379	92.70000	0.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	35.86250	100.00000	35.79446			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	91.51000	18.39738	91.51000	0.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	92.39000	17.28893	92.39000	0.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	87.19000	25.87014	87.19000	0.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	87.18000	24.83876	87.18000	0.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.05121	9.70166	100.05121	0.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.88359	8.89599	99.88359	0.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	86.92000	23.90656	86.92000	0.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	111.23942	30.72463	111.23942	6.58500			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	106.07000	26.35116	106.07000	0.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	91.85000	28.90477	91.85000	0.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	93.35000	27.37371	93.35000	0.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	92.15000	27.20991	92.15000	0.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.20511	8.67687	100.20511	0.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	116.87622	21.72682	116.87622	6.30500			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	108.50000	83.78248	108.50000	0.00000			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
ABN58	On 16/07/2017	Spot Bond	99.85454		9.36994	99.85454	0.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	89.32000		24.67143	89.32000	0.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	88.47000		23.50485	88.47000	0.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	104.13706		2.25300	104.13706	1.96500			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.96754		1.78208	149.96754	2.16500			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	199.83542		2.75720	199.83542	2.24000			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000		18.56395	95.40000	0.00000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	112.11000		78.91283	112.11000	0.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	89.37000		19.58411	89.37000	0.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	96.43376		9.84174	96.43376	8.41000			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000		3.44173	100.00000	0.00000			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	101.21000		13.09307	101.21000	0.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	100.00000		6.26225	100.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	100.00000		12.52443	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64650		10.49547	111.64650	7.18000			0.00	0	4,300,000.00
ABS5	On 01/05/2015	Spot Bond	107.40027		26.96563	107.40027	6.31500			0.00	0	4,900,000.00
ABS6	On 01/06/2020	Spot Bond	104.69972		10.77984	104.69972	7.86000		209,399,440,000.00	2,000,000	2,000,000	4,100,000.00
ABS7	On 11/09/2026	Spot Bond	98.81239		9.48944	98.81239	9.04000			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	107.47580	16.49511	107.47580	6.73500			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	127.18409	42.19222	127.18409	0.75000		1,907,761,350,000.00	15,000,000	7,500,000.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	122.60946	4.00000	122.58386		0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	281.92231	3.53478	281.92231	1.21000		0.00	0	400,000.00	
ABSI3	On 31/01/2017	Spot Bond	126.32973	5.30530	126.32973	-0.01000		0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	131.28416	2.85874	131.28416	1.07000		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	100.42321	94.62014	100.42321	0.00000		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.36723	86.40553	100.36723	0.00000		0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.10335	100.00000	23.04677		0.00	0	0.00	
ACL020	On 31/08/2013	Spot Bond	100.86518	86.30692	100.86518	0.00000		0.00	0	0.00	
ACL024	On 20/04/2013	Spot Bond	101.54621	100.45624	101.54621	0.00000		0.00	0	0.00	
ACL025	On 31/08/2013	Spot Bond	100.86518	86.30692	100.86518	0.00000		0.00	0	0.00	
ACL026	On 08/05/2013	Spot Bond	101.26331	95.82113	101.26331	0.00000		0.00	0	0.00	
ACL027	On 20/05/2013	Spot Bond	105.38903	100.99409	105.38903	8.95500		0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	107.23900	24.17583	107.23900	10.46500		0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	101.16708	23.64138	101.16708	0.00000		0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	101.19894	23.87404	101.19894	0.00000		0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	101.65035	27.16855	101.65035	0.00000		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
ACL039	On 20/09/2013	Spot Bond	100.34461	80.99346	100.34461	0.00000				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.34153	80.97812	100.34153	0.00000				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.13521	23.40865	101.13521	0.00000				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	56.09487	8.49591	56.09487	11.00000				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.86648	61.05529	100.86648	0.00000				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.11705	55.86009	100.11705	0.00000				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.80513	100.00000	0.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	18.30976	100.00000	0.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	18.30976	100.00000	0.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.38255	81.18259	100.38255	0.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.40135	20.96434	100.40135	0.00000				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.44374	21.70399	100.44374	0.00000				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.38242	20.63449	100.38242	0.00000				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.39521	20.85737	100.39521	0.00000				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.40083	20.95543	100.40083	0.00000				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.39326	11.60978	101.39326	0.00000				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.39326	11.60978	101.39326	0.00000				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
ACL084		On 30/07/2017	Spot Bond	101.40215	11.66465	101.40215	0.00000		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.37221	15.76250	100.37221	0.00000		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	101.40215	11.66465	101.40215	0.00000		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	101.38438	11.55490	101.38438	0.00000		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	81.60163	30.45835	81.60163	0.00000		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.36499	27.68740	100.36499	0.00000		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.35950	57.15515	100.35950	0.00000		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	100.25042	15.46918	100.25042	0.00000		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.35950	57.15515	100.35950	0.00000		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.38758	8.32904	100.38758	0.00000		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.40016	8.17238	100.40016	0.00000		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.40527	8.13101	100.40527	0.00000		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.39506	7.92265	100.39506	0.00000		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.33384	56.90726	100.33384	0.00000		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.37221	8.83851	100.37221	0.00000		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	99.93103	98.90185	99.93103	0.00000		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	109.98923	9.72068	109.98923	8.15000		0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	100.34160	56.98161	100.34160	0.00000		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
ACL115	On 31/01/2014	Spot Bond	103.01891	56.71152	103.01891	7.28500				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.23788	64.26754	101.23788	0.00000				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.40511	8.76103	101.40511	0.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.20738	8.71125	102.20738	0.00000				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.90257	100.00000	0.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.31271	64.82857	101.31271	0.00000				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.81416	100.00000	4.80345				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.00865	100.00000	4.99762				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	74.70553	14.59513	74.70553	0.00000				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	137.53445	2.19230	137.53445	0.00000				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	137.54033	2.27685	137.54033	0.00000				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.38238	7.72123	100.38238	0.00000				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.87728	41.81803	100.87728	0.00000				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.87728	41.81803	100.87728	0.00000				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.31271	64.82857	101.31271	0.00000				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.74771	41.12292	100.74771	0.00000				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.36958	39.25986	100.36958	0.00000				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
ACL135		On 20/09/2014	Spot Bond	100.36651	39.21866	100.36651	0.00000		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.59127	7.49518	101.59127	0.00000		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.67840	13.22000	100.67840	0.00000		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.59121	7.48484	101.59121	0.00000		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	101.37815	11.44339	101.37815	0.00000		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	102.21115	11.37538	102.21115	0.00000		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.49722	27.71816	100.49722	0.00000		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.87843	11.31431	100.87843	0.00000		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	100.23851	10.76775	100.23851	0.00000		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.38393	7.73076	100.38393	0.00000		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	101.51989	63.78239	101.51989	0.00000		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.49590	56.83164	100.49590	0.00000		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.31642	56.73865	100.31642	0.00000		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.37589	10.91628	100.37589	0.00000		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.98435	62.68141	100.98435	0.00000		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.33491	27.20886	100.33491	0.00000		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.32618	27.07097	100.32618	0.00000		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.34313	27.33863	100.34313	0.00000		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
ACL156	On 20/03/2017	Spot Bond	100.37487	10.89626	100.37487	100.37487	0.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.35692	10.54589	100.35692	100.35692	0.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.33645	27.23319	100.33645	100.33645	0.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.34211	27.32241	100.34211	100.34211	0.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.51644	10.69960	100.51644	100.51644	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.34760	20.02807	100.34760	100.34760	0.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.33902	27.27374	100.33902	100.33902	0.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.47472	40.66653	100.47472	100.47472	0.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.87408	19.98752	100.87408	100.87408	0.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.31853	56.81988	100.31853	100.31853	0.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	110.26779	11.98297	110.26779	110.26779	8.26000			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.37327	9.64161	100.37327	100.37327	0.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	105.66175	5.18086	105.66175	105.66175	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.34159	27.31430	100.34159	100.34159	0.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.34246	19.93887	100.34246	100.34246	0.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.36315	9.57145	100.36315	100.36315	0.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.37579	8.02240	100.37579	100.37579	0.00000			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
ACL175		On 20/06/2019	Spot Bond	100.35049	7.50353	100.35049	0.00000		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.34391	81.02264	100.34391	0.00000		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.37327	39.39946	100.37327	0.00000		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.36061	20.36885	100.36061	0.00000		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.38844	10.07916	100.38844	0.00000		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.36315	9.57145	100.36315	0.00000		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.37832	8.07428	100.37832	0.00000		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.37125	9.73394	100.37125	0.00000		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.37327	7.63403	100.37327	0.00000		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.35783	12.61264	100.35783	0.00000		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.37934	7.88173	100.37934	0.00000		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.38590	8.01695	100.38590	0.00000		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.30583	80.82558	100.30583	0.00000		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.30888	80.84621	100.30888	0.00000		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.33274	19.87817	100.33274	0.00000		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.34035	15.29172	100.34035	0.00000		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.38742	7.92574	100.38742	0.00000		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.38742	7.92574	100.38742	0.00000		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
ACL195	On 20/06/2017	Spot Bond	100.41619	10.63739	100.41619	100.41619	0.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.36568	8.83931	100.36568	100.36568	0.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.41215	10.55621	100.41215	100.41215	0.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.41366	10.58666	100.41366	100.41366	0.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.41619	10.63739	100.41619	100.41619	0.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	87.29630	7.28449	87.29630	87.29630	0.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.39600	8.09399	100.39600	100.39600	0.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.39600	8.09399	100.39600	100.39600	0.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	103.19250	0.01546	103.19250	103.19250	0.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	103.93007	0.01409	103.93007	103.93007	0.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.34035	8.81039	100.34035	100.34035	0.00000			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.65681	89.61985	100.65681	100.65681	0.00000			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.64222	89.40027	100.64222	100.64222	0.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.33680	1.41508	100.33680	100.33680	0.00000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	99.98929	54.76793	99.98929	99.98929	3.91000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	101.41149	1.47769	101.41149	101.41149	0.00000			0.00	0	3,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.45846	87.72880	100.45846	100.45846	0.00000			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
AER01U	On 18/11/2016	Spot Bond	100.00000	3.98835	100.00000	3.97837			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.79977	29.04740	100.79977	0.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.89279	29.68032	100.89279	0.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.95471	30.10198	100.95471	0.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.44604	17.48770	101.44604	0.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.61005	18.27669	101.61005	0.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.82868	19.32634	101.82868	0.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	105.74577	9.19295	105.74577	7.48000			0.00	0	4,000,000.00
AIR02	On 30/04/2023	Spot Bond	126.72202	14.23272	126.72202	8.45000			0.00	0	2,580,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	39.55795	100.00000	39.46108			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	111.97421	17.20911	111.97421	6.61500		470,291,682,000.00		4,200,000	13,100,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.39398	100.00000	34.30881			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.73902	100.00000	16.70177			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	157.22761	5.19818	157.22761	2.41500			0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond	125.13386	46.39914	125.13386	4.00000		1,726,847,268,000.00		13,800,000	7,150,000.00
ANG02	On 11/10/2013	Spot Bond	99.93577	99.17408	99.93577	0.00000			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	101.71555	97.55331	101.71555	0.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.18642	12.00260	100.18642	0.00000			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
BAW11	On 01/10/2018	Spot Bond	109.29190	9.90627	109.29190	7.73000			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	99.84938	21.67496	99.84938	0.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.84248	9.10050	99.84248	0.00000			0.00	0	500,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.45164	100.00000	55.31582			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	101.14661	9.92546	101.14661	0.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	110.89495	20.72836	110.89495	6.90500			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.12606	9.95405	100.12606	0.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45015	82.22479	100.45015	0.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	101.26088	72.27420	101.26088	6.52000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.11407	38.06582	100.11407	0.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	102.50378	35.51305	102.50378	7.02500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.59761	11.16935	108.59761	7.68000			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	101.14575	63.74915	101.14575	0.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	103.96067	19.43602	103.96067	10.06300			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.16160	85.66182	100.16160	0.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	101.86423	23.30383	101.86423	10.16171			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.81293	23.29327	101.81293	10.17673			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
BAYA06	On 30/09/2016	Spot Bond	100.16145	15.12447	100.16145	0.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.78850	18.91719	101.78850	10.19612			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.72066	12.75460	103.72066	10.81823			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.16552	18.19968	100.16552	0.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.16552	18.19968	100.16552	0.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.16558	18.19967	100.16558	0.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.21514	18.74059	101.21514	10.31300			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.02299	19.50877	102.02299	10.26909			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	101.86423	23.30383	101.86423	10.16171			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.43924	16.19628	102.43924	10.13493			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.05108	12.93058	102.05108	9.29404			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.15661	14.83610	100.15661	0.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	100.15400	13.01209	100.15400	0.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.15400	13.01209	100.15400	0.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.14534	39.65016	100.14534	0.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	21.62081	100.00000	0.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.85196	12.65921	100.85196	10.17592			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.24071	13.34156	100.24071	11.09000			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
BAYA25	On 30/06/2017	Spot Bond	100.04691	11.56293	100.04691	0.00000				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.84945	2.31379	99.84945	10.22500				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	93.18242	12.08427	93.18242	0.00000				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.10966	78.61818	100.10966	0.00000				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.13902	16.80643	100.13902	0.00000				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	100.20183	8.74306	100.20183	12.22500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	100.15164	0.59929	100.15164	0.00000				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	101.58853	1.60309	101.58853	10.10750				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.14691	1.39503	100.14691	0.00000				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.15086	1.39482	100.15086	0.00000				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.15086	1.39482	100.15086	0.00000				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.62073	1.43264	100.62073	0.00000				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.14502	8.71438	100.14502	0.00000				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.10966	52.07315	100.10966	0.00000				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	103.92923	22.16472	103.92923	13.06300				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.48396	17.94649	103.48396	14.22956				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.35787	17.10627	102.35787	13.10337				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
BAYB05	On 30/06/2019	Spot Bond	100.20167	13.21544	100.20167	0.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	100.20167	0.24451	100.20167	0.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.20167	0.22407	100.20167	0.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	100.20942	0.14186	100.20942	0.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.54274	100.00000	7.52843			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.10706	100.00000	19.06026			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.38956	100.00000	17.34698			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.73430	100.00000	10.70802			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.75779	100.00000	10.73172			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.97828	100.00000	12.94650			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.24546	100.00000	11.21792			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.16570	40.48683	100.16570	0.00000			0.00	0	1,000,000.00
BCP2	On 30/09/2015	Spot Bond	100.16973	22.90197	100.16973	0.00000			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	173.46812	2.44568	173.46812	1.12000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	151.00595	11.55089	151.00595	7.37000			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
BD0206	On 02/03/2028	Spot Bond	151.19566	5.31783	151.19566	7.37000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	102.98777	11.70194	102.98777	7.75500			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.31719	43.99466	101.31719	0.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.03308	83.14586	100.03308	0.00000			0.00	0	80,000,000.00
BD310C	On 18/02/2014	Spot Bond	100.93847	61.63245	100.93847	0.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.82358	62.75469	100.82358	0.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	101.01267	83.20527	101.01267	0.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.12459	63.94110	101.12459	0.00000			0.00	0	20,000,000.00
BD311E	On 07/12/2023	Spot Bond	100.62770	7.68053	100.62770	0.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.35140	39.01611	100.35140	0.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.08751	100.00000	37.99213			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	82.21703	100.00000	82.04098			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	100.60230	6.76265	100.60230	7.03000			0.00	0	145,000,000.00
BG22A1	On 21/07/2016	Spot Bond	101.37127	13.81578	101.37127	0.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.38179	13.87043	101.38179	0.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.41335	14.03430	101.41335	0.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.51856	14.58010	101.51856	0.00000			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
BG22C1	On 21/07/2016	Spot Bond	101.62375	15.12515	101.62375	0.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.91801	16.64742	101.91801	0.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.67050	100.00000	6.65398			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.16349	11.11188	101.16349	0.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.22841	11.49818	101.22841	0.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.25623	11.66363	101.25623	0.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.26550	11.71876	101.26550	0.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.37675	12.37982	101.37675	0.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.52501	13.25963	101.52501	0.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.17491	100.00000	4.16458			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.17491	100.00000	4.16458			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41455	10.10348	100.41455	0.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45025	10.65941	100.45025	0.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.45998	10.81097	100.45998	0.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.26954	12.14854	105.26954	7.40000			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.48915	11.26550	100.48915	0.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54085	10.85218	100.54085	0.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.73839	100.00000	3.72933			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
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.73839	100.00000	3.72933				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	106.63330	40.11498	106.63330	6.27000				0.00	0	3,100,000.00
BID04	On 23/11/2017	Spot Bond	100.73484	8.56030	100.73484	0.00000				0.00	0	200,000.00
BIDC26	On 02/08/2013	Spot Bond	98.26418	76.35923	98.26418	0.00000				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	99.57905	92.66831	99.57905	0.00000				0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	98.96192	83.66713	98.96192	0.00000				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.70036	15.28893	100.70036	0.00000				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.11603	100.00000	7.09821				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.84211	7.46264	100.84211	0.00000				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.70285	15.30880	100.70285	0.00000				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.74387	15.63666	100.74387	0.00000				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.81838	16.23233	100.81838	0.00000				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.12772	18.70815	101.12772	0.00000				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.63846	14.50697	101.63846	0.00000				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.43388	87.20969	100.43388	0.00000				0.00	0	20,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.26853	83.35696	100.26853	0.00000				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.37232	57.27909	100.37232	0.00000				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
BSR10	On 07/06/2013	Spot Bond	101.94064	90.81109	101.94064	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.20926	100.00000	10.18426			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	114.54463	38.36600	114.54463	6.89500			0.00	0	3,400,000.00
CBL08	On 02/11/2016	Spot Bond	123.75849	20.20933	123.75849	8.28000			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.92354	15.48457	101.92354	0.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.21745	43.57302	101.21745	0.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.24434	19.74438	111.24434	7.98000			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	106.23971	12.41898	106.23971	10.04000			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.73089	11.75543	101.73089	0.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	107.48696	13.20013	107.48696	10.29000			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	101.26180	21.64649	101.26180	0.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.45791	14.97527	107.45791	8.33000			0.00	0	2,500,000.00
CBL17	On 23/08/2019	Spot Bond	101.09834	10.99995	101.09834	0.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	102.81434	12.37610	102.81434	10.73000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	101.18756	17.24679	101.18756	0.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.65742	10.40265	100.65742	0.00000			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	125.63299	13.33004	125.63299	9.20000			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	121.89920	12.97475	121.89920	9.00000			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	120.00214	9.91431	120.00214	8.55000			0.00	0	42,600,000.00
CGR10	On 08/12/2016	Spot Bond	100.88342	14.49698	100.88342	0.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14402	19.23928	104.14402	10.53000			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	101.18841	31.09863	101.18841	0.00000			0.00	0	800,000.00
CGR7	On 22/07/2014	Spot Bond	102.72285	49.32474	102.72285	0.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.13708	30.97393	103.13708	0.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.75873	22.22178	100.75873	0.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74676	42.70520	100.74676	0.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.36979	86.40516	100.36979	0.00000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.36979	86.40516	100.36979	0.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.36979	86.40516	100.36979	0.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.86031	86.29358	100.86031	0.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.37236	86.42567	100.37236	0.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.34670	86.22062	100.34670	0.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.32616	86.05659	100.32616	0.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	101.03550	92.30999	101.03550	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.60465	26.83525	101.60465	0.00000			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
CLN127	On 01/07/2013	Spot Bond	100.11709	83.38848	100.11709	0.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.58687	26.70558	101.58687	0.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.34666	80.99047	100.34666	0.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.32869	80.90102	100.32869	0.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.68080	27.39066	101.68080	0.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.86676	88.04233	100.86676	0.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.82640	87.95262	100.82640	0.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.95473	86.53274	100.95473	0.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.37749	86.46667	100.37749	0.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.35953	86.32315	100.35953	0.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.36461	81.07993	100.36461	0.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	102.44247	73.33135	102.44247	10.02500			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	106.50800	97.16470	106.50817	9.71500			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	101.57788	72.14341	101.57788	7.60500			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	101.19260	89.22678	101.19260	0.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.47485	58.24465	100.47485	0.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.95635	57.83879	100.95635	0.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.95635	57.83879	100.95635	0.00000			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
CLN158	On 19/04/2013	Spot Bond	101.49754	97.29448	101.49754	0.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.11167	30.56681	101.11167	0.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.27310	100.00000	21.22156			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.10042	100.00000	21.04930			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.38244	15.90353	100.38244	0.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.68584	100.00000	48.56394			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.40127	100.00000	45.28884			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.35423	15.38409	100.35423	0.00000			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	100.59898	14.87190	100.59898	0.00000			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
CLN184	On 01/07/2021	Spot Bond	102.67802	12.42116	102.67802	10.11000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.59898	14.87190	100.59898	0.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.00008	11.93463	100.00008	0.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90039	44.35678	100.90039	0.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.82973	45.42578	100.82973	0.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	109.26428	7.95381	109.26428	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	101.04023	15.69289	101.04023	0.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	109.15812	3.09997	109.15812	3.14000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.86045	14.69522	100.86045	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01511	45.59414	101.01511	0.00000			0.00	0	600,000.00
CLN196	On 15/06/2016	Spot Bond	100.59898	14.87190	100.59898	0.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.59898	14.87190	100.59898	0.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	108.78815	3.52706	108.78815	3.10000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	108.73509	8.34977	108.73509	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.55276	14.33394	100.55276	0.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.43025	86.88901	100.43025	0.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.52104	58.69555	100.52104	0.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.93418	30.64271	99.93418	0.00000			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
CLN214	On 12/10/2014	Spot Bond	99.93320	30.70898	99.93320	0.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.32229	12.97797	103.32229	7.36500			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.94858	37.83957	99.94858	0.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.94940	30.82370	99.94940	0.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.45663	12.15772	101.45663	0.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.46598	12.15611	101.46598	0.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	107.79495	16.40777	107.79495	7.41500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	107.79495	16.40777	107.79495	7.41500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	108.36835	42.59249	108.36835	0.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	111.58329	42.85669	111.58329	0.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	106.68244	14.80389	106.68244	7.46500			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.39268	11.19608	100.39268	0.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.43663	12.05631	100.43663	0.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.40786	87.13273	100.40786	0.00000			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.41056	87.14930	100.41056	0.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.84912	30.34864	99.84912	0.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.84912	30.34864	99.84912	0.00000			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
CLN232	On 20/06/2014	Spot Bond	100.17539	46.02708	100.17539	45.91541			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.64489	97.29066	101.64489	0.00000			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.64489	97.29066	101.64489	0.00000			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64735	15.61056	100.64735	0.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.95615	11.13623	100.95615	0.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.39869	11.31112	100.39869	0.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.75513	28.99413	100.75513	0.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.80867	11.41151	100.80867	0.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.09137	10.95580	101.09137	9.35000			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.09137	10.95580	101.09137	9.35000			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.75437	28.92128	100.75437	0.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.75665	28.93807	100.75665	0.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.69210	15.98521	100.69210	0.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.28614	15.80971	101.28614	0.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.44027	27.56587	100.44027	0.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.26005	15.51635	101.26005	0.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.23032	26.88962	100.23032	0.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.23032	26.88962	100.23032	0.00000			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
CLN252	On 26/03/2015	Spot Bond	100.23032	26.88962	100.23032	0.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.23032	26.88962	100.23032	0.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.23032	26.88962	100.23032	0.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.23663	27.03451	100.23663	0.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.24702	10.51083	100.24702	0.00000			0.00	0	1,000,000.00
CLN257	On 26/03/2017	Spot Bond	100.24702	10.51083	100.24702	0.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	100.24702	10.51083	100.24702	0.00000			0.00	0	2,000,000.00
CLN259	On 26/03/2017	Spot Bond	100.24702	10.51083	100.24702	0.00000			0.00	0	1,000,000.00
CLN260	On 26/03/2017	Spot Bond	100.24702	10.51083	100.24702	0.00000			0.00	0	2,000,000.00
CLN261	On 26/03/2017	Spot Bond	100.24876	10.56033	100.24876	0.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	107.74851	9.78854	107.74851	8.06000			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.46246	40.46669	100.46246	0.00000			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.83928	41.67928	100.83928	0.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.34825	57.33013	100.34825	0.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.34825	57.33013	100.34825	0.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.27346	10.57620	101.27346	0.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.45151	11.14307	100.45151	0.00000			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
CLN270		On 24/02/2017	Spot Bond	101.18533	15.02979	101.18533	0.00000		0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	100.52796	12.66321	100.52796	0.00000		0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	100.35808	9.41874	100.35808	0.00000		0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	100.35556	9.36795	100.35556	0.00000		0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	100.36456	9.41783	100.36456	0.00000		0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	100.81779	9.68779	100.81779	0.00000		0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	100.92626	11.21839	100.92626	0.00000		0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	100.92541	11.19020	100.92541	0.00000		0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	100.36354	9.39752	100.36354	0.00000		0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	100.49407	22.68539	100.49407	0.00000		0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	100.61478	9.73776	100.61478	0.00000		0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	100.30580	19.83756	100.30580	0.00000		0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	100.21165	19.53233	100.21165	0.00000		0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	100.34542	20.05589	100.34542	0.00000		0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	100.40357	10.33256	100.40357	0.00000		0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	100.40357	10.33256	100.40357	0.00000		0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	100.40357	10.33256	100.40357	0.00000		0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	100.40357	10.33256	100.40357	0.00000		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
CLN288	On 10/08/2017	Spot Bond	101.06409	10.28527	101.06409	0.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.74425	9.89762	100.74425	0.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.28266	10.45278	100.28266	0.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.28266	10.45278	100.28266	0.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.27922	10.35242	100.27922	0.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	100.12874	10.25218	100.12874	0.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.27922	10.35242	100.27922	0.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.12953	10.32453	100.12953	0.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.41467	1.48941	100.41467	0.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.12874	10.25218	100.12874	0.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.12874	10.27463	100.12874	0.00000			0.00	0	1,000,000.00
CLN299	On 30/06/2017	Spot Bond	100.12953	10.32453	100.12953	0.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.60920	100.00000	5.59560			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	106.86951	5.12550	106.86951	0.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.40862	1.48975	100.40862	0.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	107.62975	1.13826	107.62975	0.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	106.33159	1.19435	106.33159	0.00000			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
CLN305	On 20/12/2017	Spot Bond	107.13774	1.15919	107.13774	0.00000			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	97.59358	100.00000	0.00000			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	79.69432	100.00000	0.00000			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	97.59358	100.00000	0.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	79.69432	100.00000	0.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.43369	100.00000	0.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.43369	100.00000	0.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	106.74459	1.10516	106.74459	0.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.80208	0.01757	100.80208	0.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	101.39031	9.44804	101.39031	9.69000			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	99.61532	12.05016	99.61532	10.21000			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.12318	2.20769	100.12318	0.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.42223	0.01453	100.42223	0.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.56129	0.01757	100.56129	0.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.50595	2.55649	100.50595	0.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.56184	1.02196	100.56184	0.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	102.36113	12.07634	102.36113	8.80500			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	100.21171	8.82751	100.21171	0.00000			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000	22.27859	100.00000	22.22874	0.00	0	0.00	0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.27859	100.00000	22.22874	0.00	0	0.00	0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	36.12671	0.68074	36.12671	7.01000	0.00	0	0.00	0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.11905	97.33287	101.11905	0.00000	0.00	0	0.00	0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.11905	97.33287	101.11905	0.00000	0.00	0	0.00	0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	158.81798	6.14880	158.81798	0.00000	0.00	0	0.00	0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	103.47347	102.34701	103.47347	6.12410	0.00	0	0.00	0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	103.48340	102.36533	103.48340	6.12410	0.00	0	0.00	0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.10729	100.00000	0.00000	0.00	0	0.00	0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057	0.00	0	0.00	0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00057	100.00000	0.00057	0.00	0	0.00	0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	104.56241	106.50882	104.56241	6.90500	0.00	0	0.00	0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	129.64436	10.07135	129.64436	7.75500	0.00	0	0.00	0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	151.00595	0.00010	151.00595	7.37000	0.00	0	0.00	0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	151.19566	0.00011	151.19566	7.37000	0.00	0	0.00	0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	82.29029	21.87134	82.29029	0.00000	0.00	0	0.00	0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	82.13886	21.91740	82.13886	0.00000	0.00	0	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
CLNF03	On 10/10/2016	Spot Bond	99.96112	11.44564	99.96112	0.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	99.96112	11.44564	99.96112	0.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.39777	13.25228	100.39777	0.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.36913	10.78617	100.36913	0.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.37481	9.67207	100.37481	0.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.79375	99.62441	101.79375	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.37327	9.77456	100.37327	0.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.42927	10.83686	101.42927	0.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.33579	1.41513	100.33579	0.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	108.40144	16.19765	108.40144	7.96500			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	104.53425	104.60698	104.53425	6.12500			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	107.33523	12.35353	107.33523	7.97000			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	125.70561	13.57659	125.70561	8.93000			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	111.64501	21.48231	111.64501	7.41500			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	113.57536	9.96493	113.57536	8.48000			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	100.83663	9.18238	100.83663	9.00000			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	100.89999	10.24574	100.89999	10.10000			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.71295	28.74550	100.71295	0.00000			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
CPL003	On 28/02/2017	Spot Bond	100.72897	11.09829	100.72897	100.72897	0.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.69316	28.62674	100.69316	100.69316	0.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.17358	22.16621	101.17358	101.17358	0.00000			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.98199	92.33620	100.98199	100.98199	0.00000			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.60906	88.10074	100.60906	100.60906	0.00000			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.45311	84.82562	100.45311	100.45311	0.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.29814	77.60788	100.29814	100.29814	0.00000			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	101.13112	16.37451	101.13112	101.13112	0.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	100.71270	9.13137	100.71270	100.71270	6.93000			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	101.11407	97.22856	101.11407	101.11407	0.00000			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.06135	56.95330	100.06135	100.06135	0.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.06808	22.49056	100.06808	100.06808	0.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.12237	82.89923	100.12237	100.12237	0.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	102.54440	75.68627	102.54440	102.54440	6.36500			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	129.88348	19.49743	129.88348	129.88348	6.16500			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	114.04298	9.84006	114.04298	114.04298	7.11000		18,246,876,800.00		160,000	47,930,000.00
DV23	On 27/02/2023	Spot Bond	116.96043	9.50001	116.96043	116.96043	7.68000		11,710,312,172,460.00		100,122,000	261,173,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	141.26746	11.68288	141.26746	6.70000			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	105.26743	17.86112	105.26743	0.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.92586	35.80278	100.92586	0.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.00389	14.53729	101.00389	0.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.05583	5.89920	101.05583	0.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.10768	2.39191	101.10768	0.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	129.89976	13.60996	129.89976	-0.30000			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.59500	119.68765	119.67044	1.59500			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	106.10508	2.54943	106.10508	1.68500			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	114.04078	11.17730	114.04078	8.33000			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	114.71409	10.10603	114.71409	8.29000			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	110.47262	13.29536	110.47262	9.15000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.85292	21.27295	100.85292	0.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.95208	62.67905	100.95208	0.00000			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.71030	89.61490	100.71030	0.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.15585	100.00000	35.07069			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	57.60327	100.00000	57.45903			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	98.40199	100.00000	98.14439			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
EQ189U	On 15/05/2013	Spot Bond	100.00000	93.48051	100.00000	93.24796				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	127.48514	32.10904	127.48514	3.00000				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	108.47957	27.81922	108.47957	10.32500				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.24374	21.35109	106.24374	0.00000				0.00	0	2,400,000.00
EQS05	On 25/04/2017	Spot Bond	101.55906	11.60336	101.55906	0.00000				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	100.00000	1.54308	100.00000	1.33635				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	5.00000	100.00000	5.00000	78.11984				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	101.01770	30.29742	101.01770	0.00000				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.93112	42.20968	100.93112	0.00000				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.90624	7.70441	100.90624	0.00000				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.03767	42.78140	101.03767	0.00000				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	101.00540	8.54248	101.00540	0.00000				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.82443	89.23895	100.82443	0.00000				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.85780	41.81637	100.85780	0.00000				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.88452	21.46938	100.88452	0.00000				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.82844	89.24725	100.82844	0.00000				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
ERSA14		On 17/11/2025	Spot Bond	100.83344	7.08889	100.83344	0.00000		0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	100.87316	7.42472	100.87316	0.00000		0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	105.15045	20.37016	105.15045	5.78500		115,665,495,000.00	1,100,000	6,000,000.00
ES18		On 20/04/2018	Spot Bond	116.57495	13.12292	116.57495	6.36500		159,008,231,800.00	1,364,000	160,539,000.00
ES23		On 25/01/2023	Spot Bond	121.32139	10.01417	121.32139	7.21500		16,014,423,480.00	132,000	38,291,000.00
ES26		On 02/04/2026	Spot Bond	99.48499	8.01603	99.48499	7.93000		15,121,718,480.00	152,000	13,013,000.00
ES33		On 15/09/2033	Spot Bond	8.63000	89.73633	89.10740	8.70000		742,180,000.00	86,000	641,313,000.00
FIFB01		On 24/08/2015	Spot Bond	100.77462	21.30954	100.77462	0.00000		0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	99.98456	81.19371	99.98456	0.00000		0.00	0	0.00
FIFC05		On 12/06/2013	Spot Bond	100.37226	85.03436	100.37226	0.00000		0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.07631	100.00000	12.04608		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.75186	100.00000	11.72244		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	100.97406	90.02168	100.97406	0.00000		0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	101.00943	90.09125	101.00943	0.00000		0.00	0	500,000.00
FR2C3C		On 15/08/2013	Spot Bond	101.12255	90.31382	101.12255	0.00000		0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	101.18615	90.43901	101.18615	0.00000		0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	104.06912	36.67227	104.06912	6.41500		0.00	0	14,400,000.00
FRB05		On 21/12/2018	Spot Bond	104.16373	11.26052	104.16373	8.13000		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
FRB08	On 10/06/2016	Spot Bond	100.45104	11.74471	100.45104	0.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.45098	8.48565	100.45098	0.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.41947	12.18447	101.41947	0.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.96721	8.46825	101.96721	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	112.37693	14.50053	112.37693	9.93000			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.61793	9.22665	98.61793	0.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	64.19994	100.00000	64.04987			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	101.71010	83.30292	101.71010	0.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	130.25380	2.91699	130.25380	1.17000			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	280.96492	3.54206	280.96492	1.25000			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	150.34119	1.77775	150.34119	2.14500			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	203.21067	2.72685	203.21067	2.13000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	116.21720	21.88198	116.21720	6.57500			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.30068	100.00000	26.24278			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.30068	100.00000	26.24278			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	54.13834	3.66135	54.13834	8.16700			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	34.11448	3.36682	34.11448	9.50800			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
FRBZ03	On 10/12/2024	Spot Bond	32.88241	3.62228	32.88241	9.74000			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	82.89833	100.00000	82.71453			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.39077	47.54495	103.39077	0.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.35051	98.11664	101.35051	0.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.23737	15.36089	101.23737	0.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.63538	59.83023	100.63538	0.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.39550	57.50212	100.39550	0.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.20106	15.02667	101.20106	0.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.20106	15.02667	101.20106	0.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.87915	10.19448	100.87915	0.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.17949	14.82813	101.17949	0.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.44896	11.14346	100.44896	0.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.73211	91.40533	100.73211	0.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62672	15.29547	100.62672	0.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.38249	9.82437	100.38249	0.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.42444	10.65659	100.42444	0.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.48655	40.94395	100.48655	0.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.09329	98.00000	7.47000			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
FRC116	On 20/06/2017	Spot Bond	100.00000	9.79505	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61705	15.14773	100.61705	0.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.41619	10.63739	100.41619	0.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.51159	12.56382	100.51159	0.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.55405	13.42465	100.55405	0.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.39449	10.20097	100.39449	0.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	105.11159	10.70724	105.11159	0.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.61324	14.62879	100.61324	0.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.40862	10.48517	100.40862	0.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	8.27779	100.00000	6.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.48455	12.01663	100.48455	0.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.57994	13.95097	100.57994	0.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.43734	11.06350	100.43734	0.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.46749	11.67197	100.46749	0.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.55055	13.35377	100.55055	0.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.51009	12.53343	100.51009	0.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.57497	13.84977	100.57497	0.00000			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
FRC133		On 20/09/2017	Spot Bond	100.61076	14.57822	100.61076	0.00000		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.54906	13.32340	100.54906	0.00000		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.53159	12.96899	100.53159	0.00000		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.47502	11.82403	100.47502	0.00000		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.46599	11.64154	100.46599	0.00000		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.58790	14.11287	100.58790	0.00000		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.58044	13.96109	100.58044	0.00000		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	100.56002	13.54613	100.56002	0.00000		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	100.58890	14.13311	100.58890	0.00000		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	100.49757	12.28012	100.49757	0.00000		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.15809	100.09221	11.13104		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	100.36669	9.64255	100.36669	0.00000		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	100.61722	14.70969	100.61722	0.00000		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	100.43935	40.29885	100.43935	0.00000		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.49657	22.77521	100.49657	0.00000		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	101.08434	14.08844	101.08434	0.00000		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.47301	22.35660	100.47301	0.00000		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.40711	10.45472	100.40711	0.00000		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
FRC151	On 20/09/2017	Spot Bond	98.00000	2.24604	98.00000	0.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.41215	9.78193	100.41215	0.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.37226	8.97255	100.37226	0.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.38590	9.24924	100.38590	0.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.51910	11.96140	100.51910	0.00000			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.09289	78.54949	100.09289	0.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.46215	39.30493	100.46215	0.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.09289	78.54949	100.09289	0.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.44564	39.21505	100.44564	0.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.37832	1.49145	100.37832	0.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.93920	0.60248	100.93920	13.22500			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.35404	1.41413	100.35404	0.00000			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.08968	81.76442	100.08968	0.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.08968	81.76442	100.08968	0.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.35454	1.41410	100.35454	0.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.54593	1.48209	100.54593	0.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.55807	47.95235	103.55807	0.00000			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
FRC29	On 22/07/2014	Spot Bond	101.61314	45.39150	101.61314	101.61314	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.41563	21.21392	100.41563	100.41563	0.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.41313	16.51780	100.41313	100.41313	0.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.56910	65.66886	101.56910	101.56910	0.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.73582	10.47032	98.73582	98.73582	0.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	99.94996	99.26508	99.94996	99.94996	0.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.34927	38.98515	100.34927	100.34927	0.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.39862	10.96364	101.39862	101.39862	0.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	118.21164	5.94374	118.21164	118.21164	2.41000			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.42128	13.70219	100.42128	100.42128	0.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.42587	13.79021	100.42587	100.42587	0.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	118.39553	4.55286	118.39553	118.39553	2.39000			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	116.23494	32.70295	116.23494	116.23494	0.33000			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	118.21164	4.17654	118.21164	118.21164	2.41000			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	120.40087	5.95755	120.40087	120.40087	1.31000			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	122.08322	10.43770	122.08322	122.08322	1.38000			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.59338	12.10988	101.59338	101.59338	0.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.35735	100.00000	100.00000	18.31287			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
FRC78	On 15/06/2016	Spot Bond	100.79587	17.88223	100.79587	0.00000				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69243	16.29950	100.69243	0.00000				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.50373	4.73000	109.47873				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70530	16.49624	100.70530	0.00000				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.36195	10.64603	100.36195	0.00000				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.41824	11.74675	100.41824	0.00000				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.55816	30.75743	100.55816	0.00000				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.49375	13.22612	100.49375	0.00000				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.47439	12.84645	100.47439	0.00000				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.40457	11.47664	100.40457	0.00000				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64091	15.51211	100.64091	0.00000				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.40406	11.46663	100.40406	0.00000				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.45174	30.12079	98.45174	0.00000				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	102.87255	15.52689	102.87255	0.00000				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.24644	15.44442	101.24644	0.00000				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	100.52231	93.75826	100.52231	0.00000				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.78945	95.02761	101.78945	10.22500				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
FRE2B1	On 02/08/2013	Spot Bond	100.27538	93.81651	100.27538	0.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	102.85279	94.99053	102.85279	7.03500			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	99.35791	93.98307	99.35791	0.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.06903	93.88629	101.06903	0.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.24949	94.19479	101.24949	0.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.47103	94.57369	101.47103	0.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.61004	94.81155	101.61004	0.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	135.70292	21.35199	135.70292	3.45000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.04141	85.51804	101.04141	0.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.59540	44.58110	103.59540	0.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.58653	25.94058	100.58653	0.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.81243	17.05228	103.81243	0.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	101.39335	9.69328	101.39335	0.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	102.56243	8.61053	102.56243	0.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	8.50893	100.00000	8.49279			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	269.09599	3.63636	269.09599	1.76000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	280.72620	3.54388	280.72620	1.26000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	264.16399	3.67788	264.16399	1.98000			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
FRS46	On 31/01/2022	Spot Bond	126.52045	2.63038	126.52045	1.54000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.30308	8.12080	101.30308	0.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	126.56979	2.92035	126.56979	1.14000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.51431	14.63164	101.51431	0.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	99.99996	12.09536	99.99996	0.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.34396	94.35451	101.34396	0.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	101.18833	7.99091	101.18833	0.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.31375	56.81551	100.31375	0.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	99.17142	2.52186	99.17142	2.34000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.63110	90.93089	100.63110	0.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87742	100.00000	0.87522			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.36960	104.97509	12.33831			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.49055	88.85117	100.49055	0.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43963	88.02846	100.43963	0.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.01403	7.66994	101.01403	0.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.39651	101.07593	16.35641			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.53865	100.44759	8.51789			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
FRS75	On 13/06/2014	Spot Bond	100.41201	39.03820	100.41201	0.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.83624	100.76967	14.80005			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.15308	44.05649	101.15308	0.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.11043	91.75089	101.11043	0.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	99.94476	12.92236	99.94476	0.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	101.03479	64.36789	101.03479	0.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	110.00020	3.08534	110.00020	1.96000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.12304	11.36834	101.12304	0.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.39388	57.39795	100.39388	0.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	100.00000	51.86083	100.00000	51.72799		45,000,000,000,000.00	450,000,000	900,000,000.00	
FRX14	On 01/09/2014	Spot Bond	104.49510	37.34972	104.49510	5.76000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	105.52472	26.68257	105.52472	6.00500			0.00	0	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	104.70839	13.22279	104.70839	6.61500			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	106.25890	10.58187	106.25890	6.98000			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	119.44159	14.69481	119.44159	7.05000			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	110.09104	11.89757	110.09104	7.72000			0.00	0	1,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.81172	12.30634	118.81172	8.64000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	103.39674	10.23795	103.39674	9.24500			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
FRX45	On 14/04/2045	Spot Bond	87.72984	12.98847	87.72984	9.63500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.98377	16.66867	100.98377	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.07946	16.60971	100.07946	0.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	99.96422	22.42831	99.96422	0.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	105.00074	12.08677	105.00074	7.98000			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		4,400,000.00		44	44.00
GPT22	On 30/04/2013	Spot Bond	101.09541	94.50327	101.09541	0.00000			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.56448	88.10539	100.56448	0.00000			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	99.44136	90.61845	99.44136	0.00000			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	98.95951	83.85768	98.95951	0.00000			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	99.74295	95.56067	99.74295	0.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99884	100.00000	99.99878			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	99.94256	99.18525	99.94256	0.00000			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	99.87148	97.85793	99.87148	0.00000			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	99.65663	94.09132	99.65663	0.00000			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	99.57091	92.66886	99.57091	0.00000			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
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99844	100.00000	99.99837			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99803	100.00000	99.99796			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	99.96957	7.52509	99.96957	0.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	99.95969	9.29013	99.95969	0.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	101.23064	8.90493	101.23064	0.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	101.26047	9.07737	101.26047	0.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	101.31812	9.41050	101.31812	0.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.49593	100.00000	2.48950			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	101.38967	9.82365	101.38967	0.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	101.48899	10.39674	101.48899	0.00000			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	100.57075	28.18398	100.57075	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.70403	12.93029	101.70403	0.00000			0.00	0	200,000.00
GRT03	On 15/10/2015	Spot Bond	99.87974	16.35351	99.87974	0.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43718	12.40575	100.43718	0.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.88272	30.66954	101.88272	0.00000			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
GRT06	On 11/12/2017	Spot Bond	100.51136	8.49083	100.51136	100.51136	0.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.27428	12.69000	100.27428	100.27428	0.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.83046	21.68412	99.83046	99.83046	0.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.47476	9.25227	100.47476	100.47476	0.00000			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	101.30184	97.82791	101.30184	101.30184	0.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.21176	100.07791	101.21176	101.21176	0.00000			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.21176	100.07791	101.21176	101.21176	0.00000			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00095	100.00000	100.00000	50.00094			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	86.38594	100.00000	100.00000	86.20097			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.38175	98.47922	101.38175	101.38175	0.00000		202,763,500,000.00	2,000,000	2,500,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.42379	23.04478	101.42379	101.42379	0.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	108.91298	22.98334	108.91298	108.91298	6.96437			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.27675	100.22213	101.27675	101.27675	0.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.43439	98.55769	101.43439	101.43439	0.00000			0.00	0	19,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	101.49747	23.38946	101.49747	101.49747	0.00000			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
HMS1C5	On 19/07/2015	Spot Bond	117.06290	21.25381	117.06290	7.31806			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.36068	100.40864	101.36068	0.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.52914	98.69892	101.52914	0.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.59218	23.83224	101.59218	0.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	22.20811	114.94363	7.76954			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	101.65843	101.06954	101.65843	0.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.65545	98.88721	101.65545	0.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.70792	24.37283	101.70792	0.00000			0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	101.81326	101.46036	101.81326	0.00000			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.23403	102.42173	102.23403	0.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	117.50695	9.97717	117.50695	6.97000		1,116,316,025,000.00	9,500,000	33,200,000.00	
HWAY23	On 07/12/2023	Spot Bond	286.27951	3.50221	286.27951	1.03000			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	286.76863	3.49862	286.76863	1.01000			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	106.38298	10.20612	106.38298	8.76000			0.00	0	31,000,000.00
HWAY35	On 31/07/2035	Spot Bond	106.65922	10.18313	106.65922	8.74000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.02500	114.96117	114.94643	1.02500		4,340,875,000.00	4,235,000	344,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.83000	112.45034	112.21821	1.84000		342,737,307,180.00	187,288,146	189,675,789.00	
I2050	On 31/12/2050	Spot Bond	2.02000	117.04132	117.02313	2.02000		23,494,044,300.00	11,630,715	167,930,715.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	93.50000	27.89256	93.50000	0.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	107.68202	27.49302	107.68202	6.46500				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	102.07778	27.78673	102.07778	0.00000			816,622,240,000.00	8,000,000	5,550,000.00	
IBL14	On 28/06/2015	Spot Bond	100.77116	19.72593	100.77116	0.00000				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	100.19869	84.69281	100.19869	0.00000				0.00	0	5,750,000.00
IBL18	On 10/12/2013	Spot Bond	100.47762	58.16014	100.47762	0.00000				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	101.12136	57.36298	101.12136	0.00000				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	102.29099	51.38762	102.29099	6.81000				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	107.26236	16.74627	107.26236	6.96500				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	111.49188	10.66760	111.49188	7.33000				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	105.61647	50.21202	105.61647	6.74000				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.30812	44.35218	101.30812	0.00000				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.83061	41.56835	100.83061	0.00000				0.00	0	750,000.00
IBL26	On 18/08/2014	Spot Bond	107.01183	35.37345	107.01183	3.30000				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	105.50694	14.15026	105.50694	6.78500				0.00	0	1,750,000.00
IBL32	On 03/11/2014	Spot Bond	101.05129	29.98284	101.05129	0.00000				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	101.11997	11.30323	101.11997	0.00000				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
IBL34	On 31/01/2017	Spot Bond	125.59326	3.85410	125.59326	0.15000			0.00	0	250,000.00
IBL36	On 31/01/2022	Spot Bond	130.56194	2.55786	130.56194	1.14000			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	100.10278	26.34116	100.10278	0.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	100.10752	10.00942	100.10752	0.00000			0.00	0	600,000.00
IBL39	On 02/04/2018	Spot Bond	106.17083	9.71035	106.17083	7.30000			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.62051	19.90168	100.62051	0.00000			0.00	0	600,000.00
IBL42	On 15/06/2017	Spot Bond	101.70676	9.04022	101.70676	0.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.88196	16.04941	100.88196	0.00000			0.00	0	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	104.36402	10.62680	104.36402	7.56000			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	97.73146	9.34690	97.73146	8.01000			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	100.40480	8.96034	100.40480	0.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	100.42718	5.71277	100.42718	7.26000			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	100.72152	100.00000	100.46717			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00165	100.00000	0.00165			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	102.34715	25.02209	102.34715	5.00000			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	102.34715	25.02209	102.34715	5.00000			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.91823	9.99565	100.91823	5.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	102.34715	7.03043	102.34715	5.00000			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
IDCP05	On 14/03/2018	Spot Bond	100.26942	5.97264	100.26942	4.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.13991	14.02799	101.13991	0.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.07664	13.82112	101.07664	0.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.14060	14.01940	100.14060	0.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	110.69685	17.98896	110.69685	8.46500			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	100.12047	27.44394	100.12047	0.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.12047	27.44394	100.12047	0.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.01775	10.82958	101.01775	0.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76771	100.00000	7.74889			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	102.21391	96.75722	102.21391	0.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.79185	92.37651	101.79185	0.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.58174	90.21550	101.58174	0.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.33162	28.00166	101.33162	8.46500			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.60983	86.28034	100.60983	0.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.80167	61.51101	100.80167	0.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.42171	57.75363	100.42171	0.00000			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	103.63202	98.63792	103.63202	8.04500			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
IN09	On 01/02/2016	Spot Bond	100.32394	19.35339	100.32394	0.00000			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	99.91459	50.02136	99.91459	5.20000			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	99.81514	98.12169	99.81514	5.20000			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	99.71588	96.31618	99.71588	5.20000			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	99.60948	94.57968	99.60948	5.30000			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	99.50873	92.90784	99.50873	5.30000			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	99.40818	91.29728	99.40818	5.30000			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	99.30784	89.74469	99.30784	5.30000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	99.20028	88.24778	99.20028	5.35000			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	99.09942	86.80232	99.09942	5.35000			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	98.99876	85.40624	98.99876	5.35000			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	98.89830	84.05707	98.89830	5.35000			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			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
IND329	On 05/05/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				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
IND346	On 12/11/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.02063	94.04859	101.02063	0.00000			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	93.13725	100.00000	92.83388			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.97688	93.38279	100.97688	0.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.25118	16.54492	100.25118	0.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.22213	19.19207	103.22213	10.06300			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.59332	18.64105	101.59332	10.06300			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.35934	8.60189	100.35934	0.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.73863	30.47998	100.73863	0.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.35189	11.22909	100.35189	0.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.10492	6.50000	100.08742			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.93861	99.18528	99.93861	0.00000			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.40357	11.59794	100.40357	0.00000			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
ING167	On 30/09/2014	Spot Bond	100.10248	37.81069	100.10248	0.00000			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.41067	100.25042	88.20220			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.56740	90.50374	100.56740	0.00000			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.56740	86.00226	100.56740	0.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	23.18382	100.00000	23.12576			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.83764	100.00000	14.80049			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.41224	87.54049	100.41224	0.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.30323	83.86712	100.30323	0.00000			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.08888	82.94644	100.08888	0.00000			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.08888	82.93450	100.08888	0.00000			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	101.17417	98.56723	101.17417	0.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.71827	57.77076	100.71827	0.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.71827	57.77076	100.71827	0.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.71983	58.39802	100.71983	0.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.72139	59.15293	100.72139	0.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	99.97558	0.00047	99.97558	0.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.55914	88.10594	100.55914	0.00000			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
ING198		On 28/08/2013	Spot Bond	100.56003	84.42036	100.56003	0.00000		0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	100.59136	56.43073	100.59136	0.00000		0.00	0	0.00
ING201		On 07/06/2013	Spot Bond	100.46366	86.02940	100.46366	0.00000		0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	100.47183	82.31965	100.47183	0.00000		0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	100.47524	55.32754	100.47524	0.00000		0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	100.43828	14.18667	100.43828	0.00000		0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	100.30323	81.13491	100.30323	0.00000		0.00	0	0.00
ING207		On 19/06/2013	Spot Bond	100.29452	85.92425	100.29452	0.00000		0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	100.28875	80.90292	100.28875	0.00000		0.00	0	0.00
ING32		On 30/04/2013	Spot Bond	101.11242	97.35211	101.11242	0.00000		0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	101.13201	63.89285	101.13201	0.00000		0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	101.13201	63.89285	101.13201	0.00000		0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	101.53786	66.58230	101.53786	0.00000		0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	62.88238	100.00000	62.73004		0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	100.14534	28.68155	100.14534	0.00000		0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	102.09617	26.97598	102.09617	0.00000		0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	100.72781	59.69863	100.72781	0.00000		0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	99.88082	21.98836	99.88082	0.00000		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
IPF02	On 13/04/2016	Spot Bond	99.87794	12.94476	99.87794	0.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.87607	9.28243	99.87607	0.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.40389	11.50191	104.40389	7.47500			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	102.60424	49.86391	102.60424	6.49500			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.77746	19.92805	100.77746	0.00000			0.00	0	750,000.00
IPL6	On 28/09/2017	Spot Bond	108.30293	11.19254	108.30293	7.63000			0.00	0	13,000,000.00
IPL7	On 05/04/2018	Spot Bond	100.00000	1.56272	100.00000	1.55778		75,000,000,000,000.00	750,000,000	750,000,000	750,000,000.00
IV012	On 26/11/2014	Spot Bond	100.93339	30.33553	100.93339	0.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.36656	21.03509	100.36656	0.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	108.86202	25.84309	108.86202	7.64500			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.40544	10.28116	100.40544	0.00000			0.00	0	800,000.00
IV016	On 06/12/2021	Spot Bond	100.71419	8.53443	100.71419	0.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	119.87844	2.76148	119.87844	2.23000			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	130.03033	2.16697	130.03033	3.32500			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.59404	85.88435	100.59404	0.00000			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.12428	7.77923	100.12428	0.00000			0.00	0	600,000.00
IV023	On 11/07/2022	Spot Bond	99.94015	7.57801	99.94015	0.00000			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
IV024		On 27/07/2022	Spot Bond		101.85418	9.18454	101.85418	0.00000		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond		100.56602	8.48107	100.56602	0.00000		0.00	0	0.00
IV026		On 27/09/2024	Spot Bond		100.24879	7.80286	100.24879	0.00000		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond		101.24132	65.76362	101.24132	0.00000		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond		93.29600	2.54884	93.29600	3.02500		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond		96.35279	2.47331	96.35279	3.02500		0.00	0	0.00
IV031		On 11/03/2025	Spot Bond		100.62109	0.00282	100.62109	0.00000		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond		100.73996	60.91178	100.73996	0.00000		0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond		100.42171	57.75363	100.42171	0.00000		0.00	0	0.00
IV08		On 30/04/2018	Spot Bond		117.92957	18.35749	117.92957	10.63000		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond		101.62151	11.26640	101.62151	0.00000		0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond		130.03033	2.14397	130.03033	3.32500		0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond		100.00000	78.32618	100.00000	78.15846		0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond		100.00000	72.85429	100.00000	72.70916		0.00	0	0.00
IVA314		On 04/04/2013	Spot Bond		99.90037	66.68885	99.90037	66.68884		0.00	0	0.00
IVA315		On 11/04/2013	Spot Bond		99.88616	99.45566	99.88616	5.20000		0.00	0	0.00
IVA316		On 18/04/2013	Spot Bond		99.78676	97.59859	99.78676	5.20000		0.00	0	0.00
IVA317		On 25/04/2013	Spot Bond		99.68755	95.81310	99.68755	5.20000		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
IVA318	On 02/05/2013	Spot Bond	99.58067	94.09555	99.58067	5.30000			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	99.47998	92.44157	99.47998	5.30000			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	99.37949	91.52709	99.37949	5.30000			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	99.27921	89.31131	99.27921	5.30000			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	99.17144	87.82960	99.17144	5.35000			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	99.07064	86.39851	99.07064	5.35000			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	98.97003	85.01609	98.97003	5.35000			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	98.86964	83.67987	98.86964	5.35000			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148		39,000,000,000,000.00	390,000,000	390,000,000.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			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
IVA335	On 29/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.05414	82.61947	100.05414	0.00000			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
IVC002	On 12/02/2020	Spot Bond	101.06715	8.31777	101.06715	0.00000				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.25635	43.84703	101.25635	0.00000				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.28414	22.57632	101.28414	0.00000				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	101.19800	9.99605	101.19800	0.00000				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	100.00000	8.80817	100.00000	8.78036				0.00	0	20,000,000.00
IVC009	On 15/03/2014	Spot Bond	100.42748	54.27397	100.42748	0.00000				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.38500	36.96606	100.38500	0.00000				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	101.02059	94.04859	101.02059	0.00000				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.81053	94.80975	100.81053	0.00000				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	101.07150	94.34904	101.07150	0.00000				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	96.40563	100.00000	96.16521				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.62317	100.00000	58.47637				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	60.90380	100.00000	60.75299				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	57.63152	100.00000	57.49037				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.28976	17.36216	101.28976	0.00000				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.68849	100.00000	9.66423				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	31.43868	100.00000	31.36083				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
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.66423	100.00000	9.64003			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.61852	100.00000	99.36111			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	99.29702	100.00000	99.04044			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.79499	2.77565	100.79499	0.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.51537	11.26832	101.51537	0.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	148.86940	14.82951	148.86940	7.75000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.58056	64.99368	101.58056	0.00000			0.00	0	50,000,000.00
LBK02	On 26/03/2015	Spot Bond	100.89246	26.69825	100.89246	0.00000			0.00	0	3,000,000.00
LGL02	On 13/08/2017	Spot Bond	101.09266	11.22584	101.09266	7.68000			0.00	0	4,500,000.00
LGL03	On 03/04/2018	Spot Bond	99.73583	1.77286	99.73583	7.73000			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.71990	18.86076	100.71990	0.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	103.34338	23.15808	103.34338	10.71500			0.00	0	9,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.78965	15.05560	100.78965	0.00000			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.97446	93.72282	100.97446	0.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	99.95601	65.71216	99.95601	0.00000			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	99.94240	99.18525	99.94240	0.00000			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
MAQ029	On 23/04/2013	Spot Bond	99.78619	96.31368	99.78619	0.00000				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	98.61331	79.91936	98.61331	0.00000				0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	99.50579	91.51724	99.50579	0.00000				0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	99.09448	85.39420	99.09448	0.00000				0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	99.57959	92.66827	99.57959	0.00000				0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	98.96477	83.66673	98.96477	0.00000				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.87600	98.38472	99.87600	0.00000				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.87411	44.37229	99.87411	0.00000				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.68744	91.14530	100.68744	0.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	101.09447	40.58766	101.09447	0.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00002	37.13081	100.00002	0.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.86997	21.58328	99.86997	0.00000				0.00	0	134,850,000.00
MBF029	On 01/10/2015	Spot Bond	100.45334	19.07395	100.45334	0.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	100.10488	8.73675	100.10488	0.00000				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.50309	55.45436	100.50309	0.00000				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
MBF032	On 27/03/2014	Spot Bond	100.16871	52.66110	100.16871	0.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	100.18439	8.80825	100.18439	0.00000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.34099	64.64102	101.34099	0.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.11396	100.00000	64.95272			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	61.96878	100.00000	61.81361			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.67881	100.00000	44.56818			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	35.32681	100.00000	35.24123			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.40050	100.00000	30.32438			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.97327	100.00000	8.95153			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.90739	100.00000	21.85431			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	107.23501	8.80902	107.23501	7.48000			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.51335	28.27369	100.51335	0.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.43615	57.69729	100.43615	0.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.47473	27.82371	100.47473	0.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.05079	34.36758	100.05079	0.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.05117	34.40293	100.05117	0.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.05309	12.18753	100.05309	0.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	101.67102	9.13559	101.67102	0.00000			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
MEFSA6	On 05/07/2026	Spot Bond	101.75541	8.72476	101.75541	0.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.06896	14.04988	100.06896	8.59000				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.37287	12.09792	102.37287	9.34000				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.54109	12.16793	102.54109	10.01000				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	107.60521	32.72456	107.60521	6.25500				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.32095	14.81778	100.32095	0.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.33378	7.24209	100.33378	0.00000				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	109.87241	10.05590	109.87241	8.36000				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	104.60862	20.47375	104.60862	6.66500				0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.71772	20.99512	100.71772	0.00000				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.74250	13.82330	106.74250	7.74000				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.68595	90.26467	100.68595	0.00000				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.66086	13.46185	106.66086	7.44000				0.00	0	6,300,000.00
MTN02	On 13/07/2014	Spot Bond	107.01481	42.33399	107.01481	6.31500				0.00	0	700,000.00
MTN03	On 13/07/2015	Spot Bond	107.65196	23.67694	107.65196	6.71500				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.24463	13.19249	112.24463	7.38500				0.00	0	2,800,000.00
MTN05	On 28/10/2013	Spot Bond	104.36880	69.07689	104.36880	6.12000				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
MTNC13	On 09/04/2013	Spot Bond	99.98574	50.00356	99.98574	0.00000			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	99.74740	95.56048	99.74740	0.00000			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	98.91473	82.92153	98.91473	0.00000		197,829,460,000.00		2,000,000	2,000,000.00
MTNC16	On 09/07/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.68777	100.00000	6.67103			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17718	100.00000	0.17673			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.00215	100.00000	6.98462			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.08790	100.00000	7.07015			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.51514	100.89771	6.49869			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.60135	100.61875	6.58473			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.83798	6.70738	100.83798	0.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.84518	6.76365	100.84518	0.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.85382	6.83117	100.85382	0.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.87545	6.99991	100.87545	0.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.88996	7.11235	100.88996	0.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.90581	7.23603	100.90581	0.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.92020	7.34843	100.92020	0.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.92728	7.40463	100.92728	0.00000			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
N4B508	On 14/08/2020	Spot Bond	101.01399	8.07835	101.01399	0.00000				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	101.11490	8.86310	101.11490	0.00000				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17718	100.00000	0.17673				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17718	100.00000	0.17673				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	105.91201	10.88572	105.91201	7.85000				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.78803	44.10773	101.78803	0.00000			3,053,640,900,000.00	30,000,000	10,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	101.65975	30.20474	101.65975	0.00000				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.95966	28.75035	100.95966	0.00000				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31379	10.66885	101.31379	0.00000				0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	101.21853	20.36124	101.21853	0.00000				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.70010	9.32412	100.70010	0.00000				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	109.27852	21.08337	109.27852	6.66500				0.00	0	8,200,000.00
NBK2B	On 15/09/2015	Spot Bond	100.92594	20.72930	100.92594	0.00000				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	119.16226	10.56629	119.16226	7.73000				0.00	0	4,200,000.00
NBK4	On 28/10/2024	Spot Bond	33.50290	3.54938	33.50290	9.92500				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.41154	100.48853	101.41154	0.00000				0.00	0	50,000,000.00
NBK6A	On 19/04/2015	Spot Bond	110.08387	28.71742	110.08387	6.71500				0.00	0	9,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.44482	23.14330	101.44482	0.00000			0.00	0	400,000.00
NBK7B	On 19/04/2020	Spot Bond	101.52887	8.86907	101.52887	0.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	101.97468	50.25218	101.97468	6.60000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.74845	56.12627	100.74845	0.00000		12,150,263,070,000.00		120,600,000	81,400,000.00
NBK9A	On 23/03/2016	Spot Bond	106.83858	16.39332	106.83858	6.91500			0.00	0	5,500,000.00
NBK9B	On 23/03/2016	Spot Bond	100.24601	14.96545	100.24601	0.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	38.25443	100.00000	0.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	48.31931	100.00000	0.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	36.48070	100.00000	0.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	34.59159	100.00000	0.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.81366	29.35738	100.81366	0.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.22336	27.36416	100.22336	0.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.00007	26.75212	100.00007	0.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.86883	22.40038	99.86883	0.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.71894	21.14063	100.71894	0.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	82.14939	20.48669	82.14939	0.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.62866	15.83104	100.62866	0.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.75899	100.00000	0.00000			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
NCLN64	On 25/01/2016	Spot Bond	101.34979	17.37018	101.34979	0.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.47933	18.04515	101.47933	0.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.28451	17.26687	101.28451	0.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	99.86388	13.64014	99.86388	0.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	78.12139	16.40140	78.12139	0.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.65968	85.90439	100.65968	0.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.37208	57.33810	100.37208	0.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.36639	57.28831	100.36639	0.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.08497	19.12760	100.08497	0.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.99234	10.20160	100.99234	0.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.34416	9.19052	100.34416	0.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.32387	19.72202	100.32387	0.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	99.98190	9.00480	99.98190	0.00000		99,981,900,000.00	1,000,000	1,000,000.00	
NCLN78	On 20/03/2016	Spot Bond	100.31733	8.95543	100.31733	0.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	100.09834	8.74269	100.09834	0.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	100.00000	5.57780	100.00000	5.56166		2,200,000,000,000.00	22,000,000	22,000,000.00	
NED11	On 17/09/2015	Spot Bond	107.48032	21.42929	107.48032	7.41500			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
NED6	On 20/09/2013	Spot Bond	102.06178	71.93303	102.06178	6.19500			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	103.52751	55.44188	103.52751	6.29500			0.00	0	3,500,000.00
NED9	On 06/07/2017	Spot Bond	100.00002	7.77191	100.00002	0.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	123.15939	18.11310	123.15939	10.83000			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	111.29579	10.44501	111.29579	0.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.82240	22.52301	100.82240	0.00000			0.00	0	800,000.00
NILB10	On 08/12/2016	Spot Bond	160.37033	6.22990	160.37033	1.27000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	112.67423	10.12165	112.67423	7.41000			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	98.99539	85.01282	98.99539	0.00000			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.43465	57.70801	100.43465	0.00000			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	99.05038	85.00574	99.05038	0.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.20527	10.47463	114.20527	8.04000			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.78105	12.72815	100.78105	0.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.75178	41.11003	100.75178	0.00000		3,146,478,089,400.00	31,230,000	15,615,000.00	
NQ1A14	On 22/05/2013	Spot Bond	100.69423	91.90873	100.69423	0.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.73953	20.67131	100.73953	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.59287	10.47302	116.59287	8.24000			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.79339	41.35135	100.79339	0.00000			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
NQ1B13	On 22/05/2013	Spot Bond	100.73832	92.06536	100.73832	0.00000				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.76279	20.84837	100.76279	0.00000				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.08736	10.88349	114.08736	8.44000				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.84233	41.64344	100.84233	0.00000				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.79708	92.27911	100.79708	0.00000				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.80562	21.18502	100.80562	0.00000				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.80565	92.30956	100.80565	0.00000				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.84861	92.48414	100.84861	0.00000				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.91573	92.70105	100.91573	0.00000				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.99516	92.98374	100.99516	0.00000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.02532	9.42909	101.02532	0.00000				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.95089	14.16958	100.95089	0.00000				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	102.34686	86.86845	102.34686	3.37500				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	110.28795	50.49412	110.28795	5.96500				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	127.30685	14.02820	127.30685	7.22000				0.00	0	7,500,000.00
NRA022	On 31/10/2022	Spot Bond	136.88901	14.19322	136.88901	7.56000				0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	175.65343	5.66954	175.65343	1.16500				0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	137.17930	12.96790	137.17930	8.43000			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.85996	97.59687	99.85996	0.00000			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.82521	43.93370	99.82521	0.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.83009	43.82800	99.83009	0.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.66319	13.11484	101.66319	0.00000			0.00	0	1,750,000.00
NTC13	On 31/01/2015	Spot Bond	101.18310	30.49936	101.18310	0.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.08991	95.79004	101.08991	0.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.70694	22.32355	101.70694	0.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.31429	1.48778	100.31429	0.00000			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.18259	100.00000	17.14004			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.23846	100.00000	17.19577			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.27198	100.00000	17.22922			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.07652	100.00000	18.03176			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.97045	100.00000	18.92347			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.55751	100.00000	24.49669			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.14926	21.83726	110.14926	6.27000		453,132,025,788.00	4,113,800	10,144,950.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.51949	100.00000	6.50316			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	98.70000	18.85117	98.70000	0.00000			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
PCF03	On 06/04/2015	Spot Bond	100.00000	27.95707	100.00000	27.88860				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.41928	100.00000	9.39647				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.45172	87.54658	100.45172	0.00000				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	101.25086	57.25876	101.25086	0.00000				0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.61184	84.80529	100.61184	0.00000				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	77.39609	100.00000	77.24130				0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.66454	89.17830	100.66454	0.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	100.19268	8.80666	100.19268	0.00000				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.41966	39.20955	100.41966	0.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.39157	34.68779	100.39157	0.00000				0.00	0	7,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.37226	86.81691	100.37226	0.00000				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39173	86.94096	100.39173	0.00000				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41708	82.09341	100.41708	0.00000				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43069	39.32692	100.43069	0.00000				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.40762	34.68253	100.40762	0.00000				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42416	87.14768	100.42416	0.00000				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42357	82.11917	100.42357	0.00000				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
PR2C1F	On 15/06/2014	Spot Bond	100.45532	39.58922	100.45532	0.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.42687	34.67622	100.42687	0.00000		401,707,480,000.00	4,000,000	1,000,000.00	
PR2C4D	On 15/06/2013	Spot Bond	100.48243	87.51973	100.48243	0.00000		0.00	0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	100.48251	39.87905	100.48251	0.00000		0.00	0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	100.44929	34.66888	100.44929	0.00000		0.00	0	0.00	
PR2D4D	On 15/06/2013	Spot Bond	100.53413	87.85041	100.53413	0.00000		0.00	0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	100.20229	0.00021	100.20229	0.00000		0.00	0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	100.20882	0.00021	100.20882	0.00000		0.00	0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	100.21176	0.00021	100.21176	0.00000		0.00	0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	100.21828	0.00021	100.21828	0.00000		0.00	0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	100.24633	0.00020	100.24633	0.00000		0.00	0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	100.25285	0.00020	100.25285	0.00000		0.00	0	0.00	
PRM1A4	On 15/02/2014	Spot Bond	100.91727	61.79643	100.91727	0.00000		0.00	0	0.00	
R009	On 15/09/2014	Spot Bond	111.81513	37.46910	111.81513	5.46500		0.00	0	0.00	
R009P	On 15/09/2014	Spot Bond	92.29773	33.72907	92.29773	5.66500		0.00	0	0.00	
R010P	On 21/12/2025	Spot Bond	40.86567	0.88918	40.86567	7.17000		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	5.41500	119.10063	118.95790	5.46500		42,558,553,530,000.00	859,382,000	4,577,936,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	118.95790	21.24764	118.95790	5.46500			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	87.90577	16.99791	87.90577	5.36500			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	125.72577	14.61163	125.72577	5.46500			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	83.56830	9.10349	83.56830	5.29500			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	103.37315	79.37324	103.37315	4.99500			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.27500	130.79768	130.01101	7.35000		82,484,942,477,325.00	338,136,423	1,700,932,862.00	
R187P	On 21/12/2026	Spot Bond	38.49125	0.80425	38.49125	7.09000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.31100	0.74093	36.31100	7.01000			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.76000	293.00373	292.96837	0.76000		19,501,981,520.00	25,660,502	305,723,613.00	
R201	On 21/12/2014	Spot Bond	5.26500	108.20524	108.13967	5.29500		58,204,069,560.00	11,054,904	541,083,000.00	
R202	On 07/12/2033	Spot Bond	1.64000	219.15742	219.12568	1.64000		272,664,118,760.00	166,258,609	1,157,892,100.00	
R2023	On 28/02/2023	Spot Bond	6.75000	107.96350	107.57202	6.80000		19,023,700,500,000.00	818,326,000	4,367,606,000.00	
R203	On 15/09/2017	Spot Bond	5.82000	109.92755	109.66611	5.88000		15,225,661,260,000.00	616,093,000	4,349,223,000.00	
R204	On 21/12/2018	Spot Bond	6.07500	111.54041	111.24618	6.13000		11,042,691,172,650.00	817,726,942	4,877,056,997.00	
R2048	On 28/02/2048	Spot Bond	105.72111	9.07633	105.72111	8.32500		221,350,427,802,266.00	093,720,240	3,392,959,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	55.11134	100.00000	54.97636			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.30500	103.35882	103.33250	5.32000		7,659,359,000,000.00	443,800,000	2,077,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	6.30500	106.80984	106.48330	6.36000		17,907,081,035,480.00	840,139,736	5,195,505,900.00	
R208	On 31/03/2021	Spot Bond	6.43000	102.13597	101.80687	6.48000		14,609,465,610,190.00	272,078,633	8,501,215,034.00	
R209	On 31/03/2036	Spot Bond	8.09000	81.08408	80.36577	8.17000		24,253,047,178,480.00	997,904,472	7,257,840,540.00	
R210	On 31/03/2028	Spot Bond	1.42500	164.55930	164.53647	1.42500		78,781,444,200.00	55,285,224	316,027,104.00	
R211	On 31/01/2017	Spot Bond	0.55000	114.81470	128.85274	-0.55000		(28,936,036,250.00)	52,610,975	152,025,000.00	
R212	On 31/01/2022	Spot Bond	0.58500	136.43011	136.57651	0.57000		40,543,545,510.00	69,305,206	1,356,620,904.00	
R213	On 28/02/2031	Spot Bond	7.81500	92.96665	92.23044	7.89500		30,746,513,862,000.00	934,294,800	4,650,727,000.00	
R214	On 28/02/2041	Spot Bond	82.05746	8.53598	82.05746	8.21000		132,055,562,722,760.00	609,306,000	7,743,685,000.00	
R224C	On 15/09/2013	Spot Bond	97.83215	70.11772	97.83215	5.05500		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	95.35366	48.34813	95.35366	5.15500		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	92.81480	33.55876	92.81480	5.26500		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	89.99223	23.79567	89.99223	5.52500		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	87.90577	16.99791	87.90577	5.36500		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	85.80530	12.32604	85.80530	5.28500		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	83.56830	9.10349	83.56830	5.29500		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	98.94881	83.47959	98.94881	5.24000		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	96.36810	57.63553	96.36810	5.33000		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	93.84456	39.70142	93.84456	5.35000		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
R326C	On 21/12/2014	Spot Bond	91.47547	27.77636	91.47547	5.30000			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	88.85619	19.83157	88.85619	5.43500			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	86.80197	14.27074	86.80197	5.30500			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	84.61183	10.45213	84.61183	5.28500			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	82.25530	7.81099	82.25530	5.34500			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	78.46092	6.20118	78.46092	5.85500			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	76.05536	4.83241	76.05536	5.90500			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	73.02093	3.92759	73.02093	6.13500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.92613	3.14121	70.92613	6.11500			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.90481	2.54453	68.90481	6.09500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.91055	2.09104	66.91055	6.08500			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.87747	1.84717	63.87747	6.32000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	62.01332	1.56154	62.01332	6.30000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.64345	1.38350	59.64345	6.40000			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.94046	1.19498	57.94046	6.37000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	56.30248	1.04179	56.30248	6.34000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.72674	0.91626	54.72674	6.31000			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	53.26326	0.80915	53.26326	6.27000	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	51.85906	0.71971	51.85906	6.23000	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	44.83470	1.07701	44.83470	7.29000	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	43.45380	1.00429	43.45380	7.25000	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	42.13172	0.94228	42.13172	7.21000	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	40.86567	0.88918	40.86567	7.17000	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	39.65302	0.84356	39.65302	7.13000	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	38.49125	0.80425	38.49125	7.09000	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	37.37800	0.77030	37.37800	7.05000	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	36.31100	0.74093	36.31100	7.01000	0.00	0	0.00			
RCSB01	On 16/03/2014	Spot Bond	100.56765	59.19911	100.56765	0.00000	0.00	0	0.00			
RCSB02	On 15/07/2013	Spot Bond	101.61996	100.10963	101.61996	0.00000	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	101.99900	16.53855	101.99900	0.00000	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	100.89366	22.22811	100.89366	0.00000	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.71199	100.00000	2.70527	0.00	0	0.00			
RCSC09	On 06/06/2013	Spot Bond	100.59832	89.05209	100.59832	0.00000	0.00	0	0.00			
RCSC10	On 06/06/2013	Spot Bond	100.58820	89.05333	100.58820	0.00000	0.00	0	0.00			
RCSC11	On 06/09/2013	Spot Bond	100.59381	84.34506	100.59381	0.00000	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
RCSC12	On 08/03/2014	Spot Bond	100.54902	55.17136	100.54902	0.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.19684	26.70511	100.19684	0.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.51895	8.59520	100.51895	0.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	100.30235	8.91485	100.30235	0.00000				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	93.04147	100.00000	92.88768				0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.46553	86.23337	100.46553	0.00000				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	100.26573	53.40520	100.26573	0.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.45692	31.54930	101.45692	0.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.84163	21.26336	100.84163	0.00000				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.05953	82.05548	100.05953	0.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	101.41093	9.17768	101.41093	0.00000				0.00	0	500,000.00
RES17	On 09/04/2013	Spot Bond	101.30184	66.37862	101.30184	0.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	101.15265	9.37331	101.15265	0.00000				0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.76901	90.95965	100.76901	0.00000				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.62863	40.44231	100.62863	0.00000				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
RP004	On 25/11/2014	Spot Bond	102.30436	31.69121	102.30436	0.00000				0.00	0	408,334.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	100.17049	14.04310	100.17049	0.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.06320	13.56760	102.06320	0.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.83668	17.38865	101.83668	0.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.83668	17.38865	101.83668	0.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.84523	97.47674	99.84523	0.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.84339	87.85235	100.84339	0.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.54787	83.08637	100.54787	0.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	99.96151	66.48899	99.96151	0.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.33060	15.47381	100.33060	0.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.37061	12.03666	100.37061	0.00000			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.50247	88.24724	100.50247	0.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.73862	18.50551	100.73862	0.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	101.55008	61.71501	101.55008	0.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	101.92475	14.74271	101.92475	12.95000			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.67469	35.19114	100.67469	0.00000			0.00	0	1,000,000.00
RPG01	On 28/02/2014	Spot Bond	100.82868	60.34813	100.82868	0.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	57.02846	100.00000	56.88566			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.92766	30.15149	100.92766	0.00000			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
RPI01	On 22/07/2016	Spot Bond	5.25000	101.10840	5.25000	101.09393				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.01739	100.00000	1.01490				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.52459	100.00000	5.51106				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.18670	100.00000	10.16119				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	105.88851	20.28511	105.88851	0.00000				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	117.14607	13.14719	117.14607	7.84000				0.00	0	5,000,000.00
SBC2	On 28/04/2016	Spot Bond	103.22378	11.48272	103.22378	0.00000				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	116.86956	16.31221	116.86956	6.76500				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.83722	11.67419	100.83722	0.00000				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.99546	13.53627	109.99546	7.93000				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.45842	8.48839	101.45842	0.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.47619	7.65804	100.47619	0.00000				0.00	0	2,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.34792	8.54141	101.34792	0.00000				0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	101.50957	8.93966	101.50957	0.00000				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.47950	8.91264	101.47950	0.00000				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	109.16458	26.56630	109.16458	6.76500				0.00	0	25,725,000.00
SBK8	On 10/04/2013	Spot Bond	99.96672	107.90447	99.96672	6.07500				0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	102.69270	13.80447	102.69270	7.73000			0.00	0	6,600,000.00
SBK11	On 09/04/2014	Spot Bond	129.54825	49.06557	129.54825	1.05000		518,193,000,000.00	4,000,000	7,800,000.00	
SBN18	On 14/09/2013	Spot Bond	161.65121	59.74112	161.65121	-0.14560			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	115.37010	22.08393	115.37010	6.92500			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	115.70797	22.00304	115.70797	6.78500			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	115.87739	21.96265	115.87739	6.71500			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	104.15061	10.62611	104.15061	7.28000			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	115.52681	22.04635	115.52681	6.86000			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	115.61131	22.02613	115.61131	6.82500			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42746	9.05861	100.42746	0.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	100.43446	41.03183	100.43446	0.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.31967	39.86625	100.31967	0.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.02449	12.21544	100.02449	0.00000			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.03417	83.16732	100.03417	0.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.31863	100.00000	63.16008			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.84454	10.58159	107.84454	6.93000			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.00930	62.86147	101.00930	0.00000			0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	101.83755	13.38097	101.83755	0.00000			0.00	0	7,250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	100.30898	7.78853	100.30898	0.00000			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.46731	100.00000	1.46405			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.26482	8.03163	100.26482	0.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	115.04629	11.61095	115.04629	8.13000			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	111.96497	12.81696	111.96497	9.00000			0.00	0	2,124,000.00
SBS21	On 15/05/2026	Spot Bond	101.03746	8.24349	101.03746	0.00000			0.00	0	800,000.00
SBS22	On 23/05/2015	Spot Bond	101.31168	28.43331	101.31168	0.00000			0.00	0	750,000.00
SBS23	On 23/05/2017	Spot Bond	100.74607	9.50154	100.74607	0.00000			0.00	0	600,000.00
SBS24	On 23/05/2019	Spot Bond	100.76888	8.05196	100.76888	0.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	109.22199	11.70878	109.22199	7.64000			0.00	0	3,200,000.00
SBS3	On 25/05/2026	Spot Bond	104.22202	10.75924	104.22202	8.05000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	105.94171	11.44546	105.94171	8.18000			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	116.59601	16.94410	116.59601	6.64500			0.00	0	3,850,000.00
SBSI10	On 03/07/2013	Spot Bond	122.11176	95.24155	122.11176	0.70000			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	280.01145	3.54935	280.01145	1.29000			0.00	0	800,000.00
SBSI12	On 31/01/2017	Spot Bond	125.59326	4.77620	125.59326	0.15000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	111.05000	10.42741	111.05000	0.00000			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
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.73839	100.00000	100.00000	3.72933			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.30791	82.63494	82.63494	0.00000			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	123.00990	5.08426	123.00990	123.00990	0.72000			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.10492	6.50000	6.50000	100.08742			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.45721	11.27098	100.45721	100.45721	0.00000			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.19098	84.39744	100.19098	100.19098	0.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.20574	19.79446	100.20574	100.20574	0.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.58101	9.68315	100.58101	100.58101	0.00000			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
SHS05	On 29/06/2017	Spot Bond	105.09911	13.11447	105.09911	7.98000				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.93400	9.15305	100.93400	0.00000				0.00	0	20,286,500.00
SLI1	On 15/08/2013	Spot Bond	102.56426	77.05504	102.56426	6.08500				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	109.71781	14.84085	109.71781	6.81500				0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	103.24549	89.36928	103.24549	6.29500				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	103.96001	10.65289	103.96001	7.33000				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.98794	41.27554	100.98794	0.00000				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.81724	12.91160	100.81724	0.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.01688	20.97302	101.01688	0.00000				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.82355	9.60225	100.82355	0.00000				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	109.44174	16.72527	109.44174	7.23000				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.83384	22.64689	101.83384	0.00000				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	101.17639	96.52180	101.17639	0.00000				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.73437	11.25323	100.73437	0.00000				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.25925	10.85736	100.25925	0.00000				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.39964	10.69777	101.39964	0.00000				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	92.38984	7.66063	92.38984	8.08800				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
SSN005	On 31/03/2021	Spot Bond			92.04893		7.69178	92.04893	8.15000				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			106.08742		32.22161	106.08742	6.54000				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			99.71631		9.16044	99.71631	7.62000				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			100.40589		9.56071	100.40589	0.00000				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			104.99434		10.50901	104.99434	7.06000				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond			116.72935		21.76125	116.72935	6.36500				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			106.22657		2.27999	106.22657	1.77500				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			106.61297		8.11592	106.61297	7.08000				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond			100.00000		78.32618	100.00000	78.15846				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond			100.00000		78.32618	100.00000	78.15846				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond			100.00000		73.14629	100.00000	73.00000				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond			100.00000		73.00000	100.00000	72.85429				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond			100.00000		72.85429	100.00000	72.70916				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond			100.00000		78.32618	100.00000	78.15846				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond			100.00000		78.32618	100.00000	78.15846				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond			99.88581		98.12039	99.88581	0.00000				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond			99.84285		97.33741	99.84285	0.00000				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond			99.74332		95.56065	99.74332	0.00000				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
SYN973	On 03/05/2013	Spot Bond	99.64312	93.85100	99.64312	0.00000				0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	99.50067	91.51764	99.50067	0.00000				0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	99.48576	91.29108	99.48576	0.00000				0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	99.45683	90.84143	99.45683	0.00000				0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	99.45707	90.84141	99.45707	0.00000				0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	99.39991	89.95599	99.39991	0.00000				0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	99.37154	89.52008	99.37154	0.00000				0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	99.74327	89.26671	99.74327	0.00000				0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	99.37151	89.52008	99.37151	0.00000				0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	99.29989	88.44969	99.29989	0.00000				0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	99.27057	88.02917	99.27057	0.00000				0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	99.13860	86.18821	99.13860	0.00000			20,521,690,200,000.00	207,000,000	207,000,000.00	
SYN986	On 19/06/2013	Spot Bond	98.96365	83.85712	98.96365	0.00000				0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	99.76885	96.06140	99.76885	0.00000				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	98.34932	76.81765	98.34932	0.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	114.97059	20.52626	114.97059	6.02500				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	108.73890	8.45715	108.73890	7.91000				0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	44.89521	100.00000	44.79475			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.67782	100.00000	30.60185			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.72637	100.00000	15.68700			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	101.78580	50.56664	101.78580	6.53000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	99.70624	94.81966	99.70624	0.00000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	99.05515	84.80948	99.05515	0.00000			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.93911	99.18527	99.93911	0.00000			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.84647	97.59719	99.84647	0.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.14072	21.79275	101.14072	0.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.31361	14.97265	107.31361	6.76500			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.52420	55.49871	100.52420	0.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.77777	61.16549	100.77777	0.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.83650	61.59581	100.83650	0.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.40590	7.77198	101.40590	0.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.44957	8.01087	101.44957	0.00000			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	101.71186	9.25336	101.71186	7.83000			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
TH10A4	On 18/07/2017	Spot Bond	101.38187	10.10936	101.38187	0.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	101.43647	10.39734	101.43647	0.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	101.51439	2.98730	101.51439	0.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	101.38187	7.64052	101.38187	0.00000			0.00	0	3,375,000.00
TH10A8	On 18/10/2038	Spot Bond	101.43647	7.93922	101.43647	0.00000			0.00	0	3,500,000.00
TH10A9	On 18/07/2017	Spot Bond	101.56681	2.98287	101.56681	7.16000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.54347	6.79813	101.54347	0.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	101.53473	10.91513	101.53473	0.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.74429	9.61895	101.74429	0.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.71591	11.86828	101.71591	0.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.57266	14.10508	102.57266	0.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	102.47465	15.83809	102.47465	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.44609	14.01921	101.44609	0.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06651	101.06155	7.04885			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.37313	7.59272	101.37313	0.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.66728	7.69087	105.66728	0.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.56966	8.66692	101.56966	0.00000			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
THE8C1	On 18/04/2036	Spot Bond	101.65698	9.14327	101.65698	0.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.58137	14.15199	102.58137	0.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.38265	13.70037	101.38265	0.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.41328	17.32971	101.41328	0.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.43515	13.96426	101.43515	0.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.41328	7.77152	101.41328	0.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.43515	7.89098	101.43515	0.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.44609	7.95068	101.44609	0.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.40015	13.78836	101.40015	0.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.43515	13.96426	101.43515	0.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.55545	14.56834	101.55545	0.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.55545	8.54721	101.55545	0.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.55545	14.56834	101.55545	0.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.73039	15.44534	101.73039	0.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.77412	9.73714	101.77412	0.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.71946	15.39059	101.71946	0.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.59354	19.74714	102.59354	0.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.64814	14.45558	102.64814	0.00000			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
THE9D3	On 18/07/2016	Spot Bond	102.62630	19.90957	102.62630	102.62630	0.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	100.31386	55.39930	100.31386	100.31386	0.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	113.56907	29.73722	113.56907	113.56907	7.46500			0.00	0	2,250,000.00
TL20	On 22/02/2020	Spot Bond	97.80750	7.54845	97.80750	97.80750	6.53500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.06738	13.23526	113.06738	113.06738	6.84000			0.00	0	996,000,000.00
TN20	On 17/09/2020	Spot Bond	117.48896	9.56264	117.48896	117.48896	7.50000			3,524,668,800.00	30,000	234,325,000.00
TN23	On 06/11/2023	Spot Bond	125.64867	13.01680	125.64867	125.64867	7.83000			4,020,757,440.00	32,000	109,128,000.00
TN25	On 19/08/2025	Spot Bond	109.84419	9.73856	109.84419	109.84419	8.37000			0.00	0	150,700,000.00
TN27	On 14/11/2027	Spot Bond	107.28490	11.73030	107.28490	107.28490	8.45000			0.00	0	9,700,000.00
TORQ1	On 15/04/2022	Spot Bond	100.89229	7.21751	100.89229	100.89229	0.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.91338	7.38602	100.91338	100.91338	0.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.94010	7.59938	100.94010	100.94010	0.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.94291	7.62183	100.94291	100.94291	0.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.07490	8.67588	101.07490	101.07490	0.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.34792	14.71036	101.34792	101.34792	0.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.04921	26.00578	100.04921	100.04921	0.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.05121	9.70166	100.05121	100.05121	0.00000			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
TPDA03	On 05/04/2018	Spot Bond	100.05240	7.88793	100.05240	0.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24928	10.00000	100.22155			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.24306	9.75000	100.21603			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.24304	100.00000	10.21574			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	99.59158	93.85398	99.59158	0.00000			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.92588	82.21805	99.92588	0.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	99.25829	87.82024	99.25829	0.00000			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	98.25432	75.43072	98.25432	0.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	95.51243	57.31726	95.51243	0.00000			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.85364	92.58142	100.85364	0.00000			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.78130	91.18766	100.78130	0.00000			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.75236	90.73319	100.75236	0.00000			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.59343	89.62570	100.59343	0.00000			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	82.91919	100.00000	82.73615			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.92924	91.17587	100.92924	0.00000			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.78574	91.18731	100.78574	0.00000			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
UG21	On 02/03/2021	Spot Bond	117.41154	10.08707	117.41154	7.88000				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	99.80104	43.96029	99.80104	0.00000				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	99.78636	13.41052	99.78636	0.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	100.00013	27.59002	100.00013	0.00000				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	107.66874	12.13642	107.66874	8.27000				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.65585	100.00000	63.49645				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.91175	100.00000	63.75171				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.99705	100.00000	63.83678				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	100.16390	77.49955	100.16390	0.00000				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	100.17286	50.52483	100.17286	0.00000				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.03274	21.71769	101.03274	0.00000				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.07120	13.44123	101.07120	0.00000				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.07286	9.99822	101.07286	0.00000				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	100.19387	8.96511	100.19387	0.00000				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	100.19986	1.59062	100.19986	0.00000				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.55380	88.10650	100.55380	0.00000				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	132.71000	12.96012	132.71000	0.00000				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
WS04	On 30/05/2016	Spot Bond	123.36076	18.70264	123.36076	5.82500			0.00	0	93,400,000.00
WS05	On 01/08/2018	Spot Bond	246.88784	5.25762	246.88784	-0.24000			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	109.45852	25.53176	109.45852	5.86500			0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	112.62222	13.35624	112.62222	6.38500			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	114.74281	11.27097	114.74281	6.68500			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	114.41776	11.08520	114.41776	6.98500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	115.35958	10.93066	115.35958	7.02000			0.00	0	13,543,212.00
Z006	On 31/08/2013	Spot Bond	97.94937	72.12767	97.94937	5.27000			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	96.66100	60.23467	96.66100	5.33000			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	88.77099	19.48208	88.77099	5.41500			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	94.99394	46.85270	94.99394	5.32000			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	93.73834	38.95047	93.73834	5.33000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	87.50584	15.96821	87.50584	5.34500			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	91.74666	28.96471	91.74666	5.31000			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	88.75788	19.44652	88.75788	5.41500			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.87293	2.27621	67.87293	6.07500			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.49124	100.00000	9.47323			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03822	100.00000	0.03815			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
ZA003	On 01/09/2016	Spot Bond	100.00000	9.49124	100.00000	9.47323				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	25.43095	100.00000	25.38271				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	26.01714	100.00000	25.96778				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.88811	100.00000	21.84658				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.88811	100.00000	21.84658				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	19.42002	100.00000	19.38317				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	19.42002	100.00000	19.38317				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	17.29579	100.00000	17.26298				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	16.36903	100.00000	16.33798				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
ZA023	On 20/04/2016	Spot Bond	100.00000	12.24159	100.00000	12.21837			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.56367	100.00000	11.54173			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.72847	100.00000	9.71001			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
Total for j-Bonds :								841,826,302,283,379.00	,416,323,771	90 617 034 183.00	
Grand Total:								11,826,997,869,368.00	116,427,721	90 618 848 476.00	