



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/03/2013

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	9.37320	9.37320	9.36490	9.36490		13.26	748,553,125.20	79,861	605,427.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	20.63120	0.02063	19.67960	0.01968	20.631	20.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,647.43120	1.64743	1,654.77960	1.65478	1,647.431	20.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	81.98330	0.08198	80.52940	0.08053	81.983	15.76	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	708.78330	0.70878	715.62940	0.71563	708.783	15.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	55.48850	0.05549	54.38550	0.05439	55.489	16.83	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	932.28850	0.93229	939.48550	0.93949	932.289	16.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	24.59050	0.02459	23.60730	0.02361	24.591	19.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,501.39050	1.50139	1,508.70730	1.50871	1,501.390	19.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	193.94560	0.19395	190.64730	0.19065	193.946	13.81	0.00	0	7,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	320.74560	0.32075	325.74730	0.32575	320.746	13.81	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	136.09210	0.13609	133.81440	0.13381	136.092	14.54	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	462.89210	0.46289	468.91440	0.46891	462.892	14.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	104.86700	0.10487	103.12250	0.10312	104.867	15.12	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	581.66700	0.58167	588.22250	0.58822	581.667	15.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	276.83320	0.27683	271.98930	0.27199	276.833	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	203.63320	0.20363	207.08930	0.20709	203.633	13.19	0.00	0	300.00

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	9.35	Call	252.13060		0.25213	247.92340	0.24792	252.131	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	228.93060		0.22893	233.02340	0.23302	228.931	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	231.14910		0.23115	227.25660	0.22726	231.149	13.44	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	257.94910		0.25795	262.35660	0.26236	257.949	13.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	331.35780		0.33136	325.27810	0.32528	331.358	13.05	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	158.15780		0.15816	160.37810	0.16038	158.158	13.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	303.23810		0.30324	297.76690	0.29777	303.238	13.12	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	180.03810		0.18004	182.86690	0.18287	180.038	13.12	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	287.18960		0.28719	282.09310	0.28209	287.190	13.16	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	193.98960		0.19399	197.19310	0.19719	193.990	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	392.74780		0.39275	385.54520	0.38555	392.748	12.91	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	119.54780		0.11955	120.64520	0.12065	119.548	12.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	361.19720		0.36120	354.53790	0.35454	361.197	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	137.99720		0.13800	139.63790	0.13964	137.997	12.98	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	343.08780		0.34309	336.77230	0.33677	343.088	13.02	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	149.88780		0.14989	151.87230	0.15187	149.888	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	653.45450		0.65345	643.88630	0.64389	653.454	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	40.25450		0.04025	38.98630	0.03899	40.254	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	576.61690		0.57662	567.45880	0.56746	576.617	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	53.41690		0.05342	52.55880	0.05256	53.417	12.72	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	460.86520		0.46087	452.72570	0.45273	460.865	12.77	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	87.66520		0.08767	87.82570	0.08783	87.665	12.77	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	706.29670		0.70630	696.56090	0.69656	706.297	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	33.09670		0.03310	31.66090	0.03166	33.097	12.99	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	670.93460		0.67093	661.30280	0.66130	670.935	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	37.73460		0.03773	36.40280	0.03640	37.735	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	662.17730		0.66218	652.57620	0.65258	662.177	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	38.97730		0.03898	37.67620	0.03768	38.977	12.90	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	889.73840		0.88974	879.90840	0.87991	889.738	13.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	16.53840		0.01654	15.00840	0.01501	16.538	13.34	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	796.78130		0.79678	786.92260	0.78692	796.781	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	23.58130		0.02358	22.02260	0.02202	23.581	13.16	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	724.16660		0.72417	714.39170	0.71439	724.167	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	30.96660		0.03097	29.49170	0.02949	30.967	13.02	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,173.48880		2.17349	2,165.14860	2.16515	2,173.489	18.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.28880		0.00029	0.24860	0.00025	0.289	18.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.49270		9.49270	9.48300	9.48300		14.20	66,097,670.10	6,963	44,303.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	89.05000		0.08905	84.68140	0.08468	89.050	18.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,596.35000		1.59635	1,601.68140	1.60168	1,596.350	18.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	245.45630		0.24546	238.44140	0.23844	245.456	15.39	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	652.75630		0.65276	655.44140	0.65544	652.756	15.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	181.69950		0.18170	175.72700	0.17573	181.700	16.31	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	888.99950		0.88900	892.72700	0.89273	888.999	16.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	161.93380		0.16193	156.28730	0.15629	161.934	16.69	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	989.23380		0.98923	993.28730	0.99329	989.234	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	318.91410		0.31891	310.69310	0.31069	318.914	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	476.21410		0.47621	477.69310	0.47769	476.214	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	315.55980		0.31556	307.38780	0.30739	315.560	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	482.85980		0.48286	484.38780	0.48439	482.860	14.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	258.51960		0.25852	251.26740	0.25127	258.520	15.24	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	615.81960		0.61582	618.26740	0.61827	615.820	15.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	440.99720		0.44100	430.60800	0.43061	440.997	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	298.29720		0.29830	297.60800	0.29761	298.297	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	417.52510		0.41753	407.60630	0.40761	417.525	13.96	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	324.82510		0.32483	324.60630	0.32461	324.825	13.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	322.30610		0.32231	314.03880	0.31404	322.306	14.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	469.60610		0.46961	471.03880	0.47104	469.606	14.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	830.85690		0.83086	816.38220	0.81638	830.857	13.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	88.15690		0.08816	83.38220	0.08338	88.157	13.20	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	641.85840		0.64186	628.75110	0.62875	641.858	13.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	149.15840		0.14916	145.75110	0.14575	149.158	13.14	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	465.63320		0.46563	454.78830	0.45479	465.633	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	272.93320		0.27293	271.78830	0.27179	272.933	13.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,196.56090		2.19656	2,185.83320	2.18583	2,196.561	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	3.86090		0.00386	2.83320	0.00283	3.861	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,042.38140		1.04238	1,027.79390	1.02779	1,042.381	13.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	49.68140		0.04968	44.79390	0.04479	49.681	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.60540		9.60540	9.59360	9.59360		14.84	3,054,517.20	318	27,129.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	292.48300		0.29248	285.40940	0.28541	292.483	16.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	957.08300		0.95708	961.80940	0.96181	957.083	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	178.89480		0.17889	170.62620	0.17063	178.895	18.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,573.49480		1.57349	1,577.02620	1.57703	1,573.495	18.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	784.68280		0.78468	768.89230	0.76889	784.683	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	207.18280		0.20718	203.19230	0.20319	207.183	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	679.61150		0.67961	666.78090	0.66678	679.611	13.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	274.21150		0.27421	273.18090	0.27318	274.212	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	455.68240		0.45568	448.44170	0.44844	455.682	15.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	540.28240		0.54028	544.84170	0.54484	540.282	15.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	854.09220		0.85409	836.06490	0.83606	854.092	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	176.59220		0.17659	170.36490	0.17036	176.592	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	818.96930		0.81897	802.01570	0.80202	818.969	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	191.46930		0.19147	186.31570	0.18632	191.469	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	803.71130		0.80371	787.26100	0.78726	803.711	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	198.31130		0.19831	193.66100	0.19366	198.311	13.71	0.00	0	750.00

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	8.00	Call	1,645.15470		1.64515	1,621.82630	1.62183	1,645.155	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	39.75470		0.03975	28.22630	0.02823	39.755	15.05	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	985.58900		0.98559	964.55810	0.96456	985.589	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	130.18900		0.13019	120.95810	0.12096	130.189	13.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	874.04910		0.87405	855.46640	0.85547	874.049	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	168.64910		0.16865	161.86640	0.16187	168.649	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,220.71280		2.22071	2,202.59790	2.20260	2,220.713	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	15.31280		0.01531	8.99790	0.00900	15.313	16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.72740		9.72740	9.71320	9.71320		15.46	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	290.97760		0.29098	273.49060	0.27349	290.978	18.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,563.57760		1.56358	1,560.29060	1.56029	1,563.578	18.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	650.36500		0.65037	636.32450	0.63632	650.365	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	522.96500		0.52297	523.12450	0.52312	522.965	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	646.19020		0.64619	632.29010	0.63229	646.190	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	528.79020		0.52879	529.09010	0.52909	528.790	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	378.55950		0.37856	363.34790	0.36335	378.559	17.40	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,151.15950		1.15116	1,150.14790	1.15015	1,151.159	17.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,187.69290		1.18769	1,154.48770	1.15449	1,187.693	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	160.29290		0.16029	141.28770	0.14129	160.293	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	815.91330		0.81591	797.39740	0.79740	815.913	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	338.51330		0.33851	334.19740	0.33420	338.513	14.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	654.56520		0.65457	640.38480	0.64038	654.565	15.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	517.16520		0.51717	517.18480	0.51718	517.165	15.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,072.02350		2.07202	2,037.05510	2.03706	2,072.024	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	44.62350		0.04462	23.85510	0.02386	44.624	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,613.79860		1.61380	1,575.28510	1.57529	1,613.799	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	86.39860		0.08640	62.08510	0.06209	86.399	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.77610		9.77610	9.76130	9.76130		15.74	0.00	0	2,320.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	748.73190		0.74873	732.10400	0.73210	748.732	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	582.63190		0.58263	580.80400	0.58080	582.632	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	757.12650		0.75713	740.19330	0.74019	757.126	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	571.02650		0.57103	568.89330	0.56889	571.027	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	752.91600		0.75292	736.13310	0.73613	752.916	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	576.81600		0.57682	574.83310	0.57483	576.816	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.86330		9.86330	9.84950	9.84950		15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,570.62390		1.57062	1,509.72700	1.50973	1,570.624	15.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	257.32390		0.25732	210.22700	0.21023	257.324	15.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	924.51680		0.92452	901.62140	0.90162	924.517	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	661.21680		0.66122	652.12140	0.65212	661.217	15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,018.58760		2.01859	1,950.97090	1.95097	2,018.588	15.94	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	155.28760		0.15529	101.47090	0.10147	155.288	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,648.99350		1.64899	1,585.66920	1.58567	1,648.994	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	235.69350		0.23569	186.16920	0.18617	235.693	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,609.62450		1.60962	1,547.44620	1.54745	1,609.625	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	246.32450		0.24632	197.94620	0.19795	246.325	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.67230		10.67230	10.66550	10.66550		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,956.25290		1.95625	1,894.62700	1.89463	1,956.253	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	433.95290		0.43395	379.12700	0.37913	433.953	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,922.30500		1.92231	1,863.16870	1.86317	1,922.305	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	450.00500		0.45001	397.66870	0.39767	450.005	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,888.73640		1.88874	1,832.22020	1.83222	1,888.736	15.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	466.43640		0.46644	416.72020	0.41672	466.436	15.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.37320		9.37320	9.36490	9.36490		13.26	731,109.60	78	1,260.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	67,093.46200		0.67093	66,130.27960	0.66130	67,093.462	12.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,773.46200		0.03773	3,640.27960	0.03640	3,773.462	12.92	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	66,217.72810		0.66218	65,257.61590	0.65258	66,217.728	12.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,897.72810		0.03898	3,767.61590	0.03768	3,897.728	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	65,345.44500		0.65345	64,388.62630	0.64389	65,345.445	12.88		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	4,025.44500		0.04025	3,898.62630	0.03899	4,025.445	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.49270		9.49270	9.48300	9.48300		14.20		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	72,211.06980		0.72211	70,822.67880	0.70823	72,211.070	13.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,941.06980		0.11941	11,522.67880	0.11523	11,941.070	13.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	71,461.82830		0.71462	70,079.38030	0.70079	71,461.828	13.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	12,191.82830		0.12192	11,779.38030	0.11779	12,191.828	13.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	70,716.42180		0.70716	69,340.34920	0.69340	70,716.422	13.16		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,446.42180		0.12446	12,040.34920	0.12040	12,446.422	13.16		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.60540		9.60540	9.59360	9.59360		14.84		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	53,599.23500		0.53599	52,704.45770	0.52704	53,599.235	14.60		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	42,059.23500		0.42059	42,344.45770	0.42344	42,059.235	14.60		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	53,159.72260		0.53160	52,279.46750	0.52279	53,159.723	14.62		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	42,619.72260		0.42620	42,919.46750	0.42919	42,619.723	14.62		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	52,723.74840		0.52724	51,857.72130	0.51858	52,723.748	14.64		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	43,183.74840		0.43184	43,497.72130	0.43498	43,183.748	14.64		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.20790		14.20790	14.13510	14.13510		11.61		155,164,475.90	10,921	8,902.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,215.67800		2.21568	2,141.43130	2.14143	2,215.678	16.91		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.77800		0.00778	6.33130	0.00633	7.778	16.91		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,239.01300		1.23901	1,163.28120	1.16328	1,239.013	13.02		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	31.11300		0.03111	28.18120	0.02818	31.113	13.02		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	556.29680		0.55630	488.63750	0.48864	556.297	11.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	138.39680		0.13840	143.53750	0.14354	138.397	11.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	59.92310		0.05992	48.96900	0.04897	59.923	13.33		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,152.02310		1.15202	1,213.86900	1.21387	1,152.023	13.33		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	245.91410		0.24591	204.17280	0.20417	245.914	12.03		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	438.01410		0.43801	469.07280	0.46907	438.014	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
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	173.16510		0.17317	141.36450	0.14136	173.165	12.56	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	615.26510		0.61527	656.26450	0.65626	615.265	12.56	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	139.95540		0.13996	113.38650	0.11339	139.955	12.87	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	732.05540		0.73206	778.28650	0.77829	732.055	12.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	549.57760		0.54958	482.22220	0.48222	549.578	11.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	141.67760		0.14168	147.12220	0.14712	141.678	11.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	542.90910		0.54291	475.86310	0.47586	542.909	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	145.00910		0.14501	150.76310	0.15076	145.009	11.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	267.16500		0.26716	222.87540	0.22288	267.165	11.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	399.26500		0.39926	427.77540	0.42778	399.265	11.90	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.38500		14.38500	14.30920	14.30920		12.48	12,946,500.00	900	2,955.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	368.75860		0.36876	316.79080	0.31679	368.759	13.12	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	743.75860		0.74376	767.59080	0.76759	743.759	13.12	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	374.85870		0.37486	322.25140	0.32225	374.859	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	729.85870		0.72986	753.05140	0.75305	729.859	13.09	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	371.79390		0.37179	319.50860	0.31951	371.794	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	736.79390		0.73679	760.30860	0.76031	736.794	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.55440		14.55440	14.47460	14.47460		12.35	261,979.20	18	1,058.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	488.47820		0.48848	460.68890	0.46069	488.478	12.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	844.07820		0.84408	896.08890	0.89609	844.078	12.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	494.76770		0.49477	466.60380	0.46660	494.768	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	830.36770		0.83037	882.00380	0.88200	830.368	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	491.61200		0.49161	463.63590	0.46364	491.612	12.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	837.21200		0.83721	889.03590	0.88904	837.212	12.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.74040		14.74040	14.65530	14.65530		13.64	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	987.56890		0.98757	899.14850	0.89915	987.569	13.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	557.16890		0.55717	553.84850	0.55385	557.169	13.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	997.42340		0.99742	908.67310	0.90867	997.423	13.03	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
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	547.02340		0.54702	543.37310	0.54337	547.023	13.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	992.48150		0.99248	903.89840	0.90390	992.481	13.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	552.08150		0.55208	548.59840	0.54860	552.082	13.04	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09810		0.09810	0.09860	0.09860		19.23	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	882.82310		0.00883	923.22820	0.00923	882.823	18.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	72.82310		0.00073	63.22820	0.00063	72.823	18.24	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	281.48440		0.00281	302.24130	0.00302	281.484	19.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	471.48440		0.00471	442.24130	0.00442	471.484	19.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	76.52330		0.00077	83.03900	0.00083	76.523	21.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,266.52330		0.01267	1,223.03900	0.01223	1,266.523	21.66	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09950		0.09950	0.09990	0.09990		18.52	0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,083.89890		0.01084	1,111.36190	0.01111	1,083.899	17.41	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	133.89890		0.00134	121.36190	0.00121	133.899	17.41	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	492.59970		0.00493	508.66620	0.00509	492.600	18.52	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	542.59970		0.00543	518.66620	0.00519	542.600	18.52	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	218.03440		0.00218	224.79140	0.00225	218.034	20.59	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,268.03440		0.01268	1,234.79140	0.01235	1,268.034	20.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.14670		12.14670	12.12250	12.12250		13.00	37,994,877.60	3,128	58,085.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	184.07970		0.18408	185.83860	0.18584	184.080	13.88	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	537.37970		0.53738	563.33860	0.56334	537.380	13.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	923.63080		0.92363	905.17470	0.90517	923.631	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	36.93080		0.03693	42.67470	0.04267	36.931	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	800.75700		0.80076	784.52510	0.78453	800.757	12.47	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	54.05700		0.05406	62.02510	0.06203	54.057	12.47	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	497.76260		0.49776	490.44260	0.49044	497.763	12.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	151.06260		0.15106	167.94260	0.16794	151.063	12.61	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	941.60470		0.94160	922.86690	0.92287	941.605	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
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	34.90470		0.03490	40.36690	0.04037	34.905	12.61	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	932.60570		0.93261	914.00760	0.91401	932.606	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	35.90570		0.03591	41.50760	0.04151	35.906	12.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.31050		12.31050	12.28450	12.28450		13.63	307,762.50	25	17,637.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	293.40770		0.29341	295.70250	0.29570	293.408	14.74	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	832.90770		0.83291	861.20250	0.86120	832.908	14.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	617.39500		0.61739	613.07210	0.61307	617.395	13.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	316.89500		0.31689	338.57210	0.33857	316.895	13.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	497.34460		0.49734	496.11810	0.49612	497.345	13.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	436.84460		0.43684	461.61810	0.46162	436.845	13.56	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	454.60000		0.45460	454.34310	0.45434	454.600	13.73	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	494.10000		0.49410	519.84310	0.51984	494.100	13.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	628.35240		0.62835	623.74680	0.62375	628.352	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	307.85240		0.30785	329.24680	0.32925	307.852	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	622.85670		0.62286	618.39120	0.61839	622.857	13.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	312.35670		0.31236	333.89120	0.33389	312.357	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.46670		12.46670	12.43790	12.43790		14.13	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,388.75310		1.38875	1,369.29790	1.36930	1,388.753	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	122.05310		0.12205	131.39790	0.13140	122.053	13.17	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,198.71710		1.19872	1,182.24440	1.18224	1,198.717	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	175.01710		0.17502	187.34440	0.18734	175.017	13.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,161.37430		1.16137	1,145.55190	1.14555	1,161.374	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	187.67430		0.18767	200.65190	0.20065	187.674	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,124.66280		1.12466	1,109.50430	1.10950	1,124.663	13.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	200.96280		0.20096	214.60430	0.21460	200.963	13.23	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.63680		12.63680	12.60580	12.60580		14.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	790.14860		0.79015	779.76600	0.77977	790.149	14.53	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	663.34860		0.66335	683.96600	0.68397	663.349	14.53	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 17/03/2014	Foreign Exchange Future	12.49	Call	798.80190		0.79880	788.24240	0.78824	798.802	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	652.00190		0.65200	672.44240	0.67244	652.002	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	794.46360		0.79446	783.99280	0.78399	794.464	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	657.66360		0.65766	678.19280	0.67819	657.664	14.51	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.66053		114.66053	113.87759	113.87759			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,246.86000		1.24686	463.92000	0.46392	1,246.860		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			111.92639		111.92639	112.14259	112.14259			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	321.91000		0.32191	538.11000	0.53811	321.910		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			117.64515		117.64515	117.64632	117.64632			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	47.33000		0.04733	48.50000	0.04850	47.330		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			491.03500		491.03500	493.08100	493.08100			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			497.45700		497.45700	499.53000	499.53000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			504.53700		504.53700	506.63900	506.63900			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			437.03900		437.03900	438.50300	438.50300			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			442.75500		442.75500	444.23800	444.23800			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			449.05700		449.05700	450.56100	450.56100			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.67360		9.67360	9.65340	9.65340		9.03	19,772,838.40	2,044	15,206.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	921.78220		0.92178	901.83920	0.90184	921.782	11.61	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	8.18220		0.00818	8.43920	0.00844	8.182	11.61	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	941.39350		0.94139	921.37850	0.92138	941.394	11.73	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 14/06/2013	Foreign Exchange Future	8.74	Put	7.79350		0.00779	7.97850	0.00798	7.794	11.73	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	931.58510		0.93159	911.60530	0.91161	931.585	11.67	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	7.98510		0.00799	8.20530	0.00821	7.985	11.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.72780		9.72780	9.70620	9.70620		10.08	0.00	0	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	118.70050		0.11870	116.26500	0.11627	118.700	11.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	690.90050		0.69090	710.06500	0.71007	690.901	11.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	862.45820		0.86246	844.35900	0.84436	862.458	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	34.65820		0.03466	38.15900	0.03816	34.658	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	853.54480		0.85354	835.49490	0.83549	853.545	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	35.74480		0.03574	39.29490	0.03929	35.745	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	534.37220		0.53437	519.21660	0.51922	534.372	10.05	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	106.57220		0.10657	113.01660	0.11302	106.572	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,241.78060		1.24178	1,221.73750	1.22174	1,241.781	11.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.98060		0.01398	15.53750	0.01554	13.981	11.43	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	953.01690		0.95302	934.43180	0.93443	953.017	10.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	25.21690		0.02522	28.23180	0.02823	25.217	10.29	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	871.39890		0.87140	853.25070	0.85325	871.399	10.24	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	33.59890		0.03360	37.05070	0.03705	33.599	10.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.77820		9.77820	9.75590	9.75590		10.83	0.00	0	1,932.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	521.73300		0.52173	508.48620	0.50849	521.733	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	223.53300		0.22353	232.58620	0.23259	223.533	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	533.87160		0.53387	520.28610	0.52029	533.872	10.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	215.67160		0.21567	224.38610	0.22439	215.672	10.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	527.77990		0.52778	514.36340	0.51436	527.780	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	219.57990		0.21958	228.46340	0.22846	219.580	10.72	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.83240		9.83240	9.80680	9.80680		11.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	610.68720		0.61069	596.66810	0.59667	610.687	11.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	288.28720		0.28829	299.86810	0.29987	288.287	11.21	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	622.04160		0.62204	607.75260	0.60775	622.042	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	279.64160		0.27964	290.95260	0.29095	279.642	11.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	616.34690		0.61635	602.19090	0.60219	616.347	11.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	283.94690		0.28395	295.39090	0.29539	283.947	11.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.22870		10.22870	10.21250	10.21250		12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,023.90230		3.02390	3,007.52170	3.00752	3,023.902	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	45.20230		0.04520	45.02170	0.04502	45.202	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,976.97580		2.97698	2,960.62230	2.96062	2,976.976	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	48.27580		0.04828	48.12230	0.04812	48.276	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,930.21630		2.93022	2,913.89330	2.91389	2,930.216	13.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	51.51630		0.05152	51.39330	0.05139	51.516	13.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.11390		9.11390	9.10850	9.10850		11.48	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	300.02640		0.30003	299.52680	0.29953	300.026	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	126.12640		0.12613	131.02680	0.13103	126.126	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	293.79160		0.29379	293.43500	0.29343	293.792	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	129.89160		0.12989	134.93500	0.13493	129.892	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	287.63110		0.28763	287.41930	0.28742	287.631	11.51	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	133.73110		0.13373	138.91930	0.13892	133.731	11.51	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.21130		9.21130	9.20510	9.20510		13.46	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	406.79630		0.40680	400.68070	0.40068	406.796	13.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	285.49630		0.28550	285.58070	0.28558	285.496	13.37	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	401.64770		0.40165	395.63250	0.39563	401.648	13.38	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	290.34770		0.29035	290.53250	0.29053	290.348	13.38	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	396.54900		0.39655	390.63220	0.39063	396.549	13.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	295.24900		0.29525	295.53220	0.29553	295.249	13.39	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.16200		0.16200	0.15570	0.15570			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACY	On 02/04/2013	Can-Do Future			11.08480	11.08480	14.49110	14.49110				0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			114.80390	114.80390	113.18460	113.18460				0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.01570	0.01570	0.01530	0.01530				0.00	0	30,000.00
CF CANDO CADB	On 09/04/2013	Can-Do Future			0.01760	0.01760	0.01610	0.01610				0.00	0	50,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			67.15820	67.15820	67.04610	67.04610				0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			3,597.08090	3,597.08090	3,528.33250	3,528.33250				0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			1,389.53670	1,389.53670	514.92370	514.92370				0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			67.15820	67.15820	67.04610	67.04610				0.00	0	7,500.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.94210	9.94210	9.92610	9.92610		12.22		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	478.04460	0.47804	469.04560	0.46905	478.045	11.73		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	75.94460	0.07594	82.94560	0.08295	75.945	11.73		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	470.68080	0.47068	461.76930	0.46177	470.681	11.75		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	78.58080	0.07858	85.66930	0.08567	78.581	11.75		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	463.37860	0.46338	454.55340	0.45455	463.379	11.76		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	81.27860	0.08128	88.45340	0.08845	81.279	11.76		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.08410	10.08410	10.06840	10.06840		13.87		252,102.50	25	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	508.71100	0.50871	498.48370	0.49848	508.711	13.41		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	264.61100	0.26461	270.08370	0.27008	264.611	13.41		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	503.36920	0.50337	493.13440	0.49313	503.369	13.43		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	269.26920	0.26927	274.73440	0.27473	269.269	13.43		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	498.07000	0.49807	487.83000	0.48783	498.070	13.44		0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	273.97000	0.27397	279.43000	0.27943	273.970	13.44		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.42730	12.42730	12.39940	12.39940		14.02		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.89	Call	841.12490		0.84112	831.80110	0.83180	841.125	13.31	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	303.82490		0.30382	322.40110	0.32240	303.825	13.31	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	835.28260		0.83528	826.08080	0.82608	835.283	13.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	307.98260		0.30798	326.68080	0.32668	307.983	13.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	829.47280		0.82947	820.39260	0.82039	829.473	13.34	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	312.17280		0.31217	330.99260	0.33099	312.173	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.27330		9.27330	9.26400	9.26400		12.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,273.30280		1.27330	1,264.00000	1.26400	1,273.303	29.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00280		0.00000	0.00000	0.00000	0.003	29.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,173.30370		1.17330	1,164.00000	1.16400	1,173.304	27.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00370		0.00000	0.00000	0.00000	0.004	27.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,073.30500		1.07331	1,064.00010	1.06400	1,073.305	25.30	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00500		0.00001	0.00010	0.00000	0.005	25.30	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	221.81140		0.22181	214.34130	0.21434	221.811	14.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	8.51140		0.00851	10.34130	0.01034	8.511	14.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	35.18900		0.03519	34.14900	0.03415	35.189	13.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	111.88900		0.11189	120.14900	0.12015	111.889	13.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	10.63170		0.01063	9.48070	0.00948	10.632	16.20	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	247.33170		0.24733	255.48070	0.25548	247.332	16.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	258.96000		0.25896	250.83680	0.25084	258.960	14.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	5.66000		0.00566	6.83680	0.00684	5.660	14.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	240.24960		0.24025	232.42610	0.23243	240.250	14.66	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	6.94960		0.00695	8.42610	0.00843	6.950	14.66	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	230.99350		0.23099	223.33980	0.22334	230.993	14.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	7.69350		0.00769	9.33980	0.00934	7.694	14.56	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry			9.27470		9.27470	9.26520	9.26520		12.91	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Call	95.86700		0.09587	92.58490	0.09258	95.867	13.05	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.23	Put	51.16700		0.05117	57.38490	0.05738	51.167	13.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/03/2013	Any day expiry	9.24	Call	89.66810		0.08967	86.67440	0.08667	89.668	12.98	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	54.96810		0.05497	61.47440	0.06147	54.968	12.98	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	102.27350		0.10227	98.70250	0.09870	102.274	13.11	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	47.57350		0.04757	53.50250	0.05350	47.574	13.11	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.29880		9.29880	9.29090	9.29090		12.55	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	160.10060		0.16010	156.25660	0.15626	160.101	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	101.30060		0.10130	105.35660	0.10536	101.301	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	154.49330		0.15449	150.83800	0.15084	154.493	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	105.69330		0.10569	109.93800	0.10994	105.693	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	149.00870		0.14901	145.54160	0.14554	149.009	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	110.20870		0.11021	114.64160	0.11464	110.209	12.55	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	183.74710		0.18375	179.16160	0.17916	183.747	12.56	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	84.94710		0.08495	88.26160	0.08826	84.947	12.56	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.31150		9.31150	9.30350	9.30350		12.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	305.07080		0.30507	299.28860	0.29929	305.071	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	53.57080		0.05357	55.78860	0.05579	53.571	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	134.28720		0.13429	132.32760	0.13233	134.287	12.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	172.78720		0.17279	178.82760	0.17883	172.787	12.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	82.67490		0.08267	82.19330	0.08219	82.675	13.64	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	281.17490		0.28117	288.69330	0.28869	281.175	13.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	335.48090		0.33548	329.25650	0.32926	335.481	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	43.98090		0.04398	45.75650	0.04576	43.981	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	320.10180		0.32010	314.09280	0.31409	320.102	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	48.60180		0.04860	50.59280	0.05059	48.602	12.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	312.54190		0.31254	306.64450	0.30664	312.542	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	51.04190		0.05104	53.14450	0.05314	51.042	12.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,311.70370		1.31170	1,303.71180	1.30371	1,311.704	16.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.20370		0.00020	0.21180	0.00021	0.204	16.17	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	8.10	Call	1,211.83320		1.21183	1,203.84650	1.20385	1,211.833	15.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.33320		0.00033	0.34650	0.00035	0.333	15.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,112.04600		1.11205	1,104.06790	1.10407	1,112.046	15.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.54600		0.00055	0.56790	0.00057	0.546	15.14	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.35160		9.35160	9.34340	9.34340		12.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	211.36770		0.21137	207.77960	0.20778	211.368	12.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	209.76770		0.20977	214.37960	0.21438	209.768	12.98	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	152.37700		0.15238	149.93540	0.14994	152.377	13.61	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	310.77700		0.31078	316.53540	0.31654	310.777	13.61	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	393.44400		0.39344	386.45040	0.38645	393.444	12.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	81.84400		0.08184	83.05040	0.08305	81.844	12.56	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	386.42650		0.38643	379.52250	0.37952	386.427	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	84.82650		0.08483	86.12250	0.08612	84.826	12.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	379.48210		0.37948	372.66990	0.37267	379.482	12.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	87.88210		0.08788	89.26990	0.08927	87.882	12.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,253.95330		1.25395	1,245.56400	1.24556	1,253.953	14.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.35330		0.00235	2.16400	0.00216	2.353	14.69	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,154.91290		1.15491	1,146.43080	1.14643	1,154.913	14.25	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	3.31290		0.00331	3.03080	0.00303	3.313	14.25	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.38840		9.38840	9.38000	9.38000		13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	444.73770		0.44474	436.63150	0.43663	444.738	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	116.33770		0.11634	116.63150	0.11663	116.338	12.93	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	278.21950		0.27822	273.61290	0.27361	278.220	13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	239.81950		0.23982	243.61290	0.24361	239.820	13.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	215.29930		0.21530	211.53900	0.21154	215.299	13.92	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	336.89930		0.33690	341.53900	0.34154	336.899	13.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,196.58980		1.19659	1,187.12690	1.18713	1,196.590	14.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	8.18980		0.00819	7.12690	0.00713	8.190	14.16	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 26/06/2013	Any day expiry	9.04	Call	458.19500		0.45819	449.89660	0.44990	458.195	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	109.79500		0.10979	109.89660	0.10990	109.795	12.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	451.43440		0.45143	443.23100	0.44323	451.434	12.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	113.03440		0.11303	113.23100	0.11323	113.034	12.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,294.46570		1.29447	1,285.29850	1.28530	1,294.466	14.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	6.06570		0.00607	5.29850	0.00530	6.066	14.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.42150		9.42150	9.41270	9.41270		13.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	179.73120		0.17973	175.49740	0.17550	179.731	15.02	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	558.23120		0.55823	562.79740	0.56280	558.231	15.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	418.86430		0.41886	410.25680	0.41026	418.864	13.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	187.36430		0.18736	187.55680	0.18756	187.364	13.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	413.16360		0.41316	404.65680	0.40466	413.164	13.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	191.66360		0.19166	191.95680	0.19196	191.664	13.35	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	407.52040		0.40752	399.11770	0.39912	407.520	13.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	196.02040		0.19602	196.41770	0.19642	196.020	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.42660		9.42660	9.41770	9.41770		13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	276.23400		0.27623	270.19580	0.27020	276.234	14.14	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	359.63400		0.35963	362.49580	0.36250	359.634	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	513.52870		0.51353	503.37130	0.50337	513.529	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	136.92870		0.13693	135.67130	0.13567	136.929	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	507.04720		0.50705	496.96480	0.49696	507.047	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	140.44720		0.14045	139.26480	0.13926	140.447	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	343.53060		0.34353	336.32010	0.33632	343.531	13.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	266.93060		0.26693	268.62010	0.26862	266.931	13.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,337.87200		1.33787	1,327.66660	1.32767	1,337.872	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	11.27200		0.01127	9.96660	0.00997	11.272	14.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,241.23180		1.24123	1,230.63780	1.23064	1,241.232	14.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	14.63180		0.01463	12.93780	0.01294	14.632	14.14	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 26/07/2013	Any day expiry	9.04	Call	520.06830		0.52007	509.83590	0.50984	520.068	13.12	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	133.46830		0.13347	132.13590	0.13214	133.468	13.12	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.43290		9.43290	9.42400	9.42400		13.80	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	485.06790		0.48507	475.18120	0.47518	485.068	13.26	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	162.16790		0.16217	161.18120	0.16118	162.168	13.26	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	497.49190		0.49749	487.43990	0.48744	497.492	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	154.59190		0.15459	153.43990	0.15344	154.592	13.23	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	491.25210		0.49125	481.28180	0.48128	491.252	13.24	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	158.35210		0.15835	157.28180	0.15728	158.352	13.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.46600		9.46600	9.45660	9.45660		14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	332.97450		0.33297	325.14540	0.32515	332.974	14.20	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	376.97450		0.37697	378.54540	0.37855	376.974	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	227.57410		0.22757	221.43590	0.22144	227.574	15.20	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	601.57410		0.60157	604.83590	0.60484	601.574	15.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	432.68940		0.43269	422.90580	0.42291	432.689	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	256.68940		0.25669	256.30580	0.25631	256.689	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	427.58870		0.42759	417.90220	0.41790	427.589	13.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	261.58870		0.26159	261.30220	0.26130	261.589	13.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	422.53550		0.42254	412.94950	0.41295	422.536	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	266.53550		0.26654	266.34950	0.26635	266.535	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,287.89000		1.28789	1,275.10690	1.27511	1,287.890	14.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	21.89000		0.02189	18.50690	0.01851	21.890	14.12	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	458.95110		0.45895	448.69530	0.44870	458.951	13.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	232.95110		0.23295	232.09530	0.23210	232.951	13.56	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.50160		9.50160	9.49180	9.49180		14.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	261.67720		0.26168	254.56340	0.25456	261.677	15.34	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	640.07720		0.64008	642.76340	0.64276	640.077	15.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	483.59710		0.48360	472.73480	0.47273	483.597	13.73	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 23/09/2013	Any day expiry	9.29	Put	271.99710		0.27200	270.93480	0.27093	271.997	13.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	478.52190		0.47852	467.74680	0.46775	478.522	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	276.92190		0.27692	275.94680	0.27595	276.922	13.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	473.49060		0.47349	462.80900	0.46281	473.491	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	281.89060		0.28189	281.00900	0.28101	281.891	13.78	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	488.71910		0.48872	477.77060	0.47777	488.719	13.70	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	267.11910		0.26712	265.97060	0.26597	267.119	13.70	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.50540		9.50540	9.49550	9.49550		14.26	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	510.57030		0.51057	499.33460	0.49933	510.570	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	255.17030		0.25517	253.83460	0.25383	255.170	13.67	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	505.30400		0.50530	494.15460	0.49415	505.304	13.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	259.90400		0.25990	258.65460	0.25865	259.904	13.70	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	388.49290		0.38849	379.73690	0.37974	388.493	14.29	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	393.09290		0.39309	394.23690	0.39424	393.093	14.29	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,335.46820		1.33547	1,320.66170	1.32066	1,335.468	14.19	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	30.06820		0.03007	25.16170	0.02516	30.068	14.19	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	515.88630		0.51589	504.56270	0.50456	515.886	13.65	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	250.48630		0.25049	249.06270	0.24906	250.486	13.65	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.53870		9.53870	9.52820	9.52820		14.53	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	453.53050		0.45353	444.48800	0.44449	453.531	14.35	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	384.83050		0.38483	386.28800	0.38629	384.831	14.35	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	261.00070		0.26100	254.49100	0.25449	261.001	15.99	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	792.30070		0.79230	796.29100	0.79629	792.301	15.99	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	489.87220		0.48987	479.91740	0.47992	489.872	14.17	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	341.17220		0.34117	341.71740	0.34172	341.172	14.17	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	485.18710		0.48519	475.34520	0.47535	485.187	14.19	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	346.48710		0.34649	347.14520	0.34715	346.487	14.19	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	480.54320		0.48054	470.81490	0.47081	480.543	14.21	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 22/10/2013	Any day expiry	9.41	Put	351.84320		0.35184	352.61490	0.35261	351.843	14.21	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.70530		9.70530	9.69150	9.69150		15.42	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	870.36610		0.87037	849.51220	0.84951	870.366	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	275.06610		0.27507	268.01220	0.26801	275.066	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	883.15270		0.88315	861.64810	0.86165	883.153	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	267.85270		0.26785	260.14810	0.26015	267.853	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	876.74580		0.87675	855.56140	0.85556	876.746	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	271.44580		0.27145	264.06140	0.26406	271.446	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.73000		9.73000	9.71570	9.71570		15.47	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	902.64290		0.90264	879.93940	0.87994	902.643	14.32	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	282.64290		0.28264	274.23940	0.27424	282.643	14.32	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	915.46360		0.91546	892.06230	0.89206	915.464	14.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	275.46360		0.27546	266.36230	0.26636	275.464	14.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	909.03680		0.90904	885.98240	0.88598	909.037	14.31	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	279.03680		0.27904	270.28240	0.27028	279.037	14.31	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
EL28	On 02/05/2013	Bond Future			112.66533		112.66533	112.66646	112.66646			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	650.85000		0.65085	649.72000	0.64972	650.850		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.89717		88.02949	8.86774	88.27683				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,849.23000		78.84923	79,096.57000	79.09657	78,849.230			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			8.98925		89.18075	8.95893	89.43124				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	88.55000		0.08855	339.04000	0.33904	88.550			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	78,129.42000		78.12942	78,379.91000	78.37991	78,129.420			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			436.89200		436.89200	438.35300	438.35300				0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	39,020.00000		3.90200	53,630.00000	5.36300	39,020.000			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	38,920.00000		3.89200	53,530.00000	5.35300	38,920.000			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	38,820.00000		3.88200	53,430.00000	5.34300	38,820.000			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			442.60600		442.60600	444.08600	444.08600				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	33,840.00000		3.38400	19,040.00000	1.90400	33,840.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	33,940.00000		3.39400	19,140.00000	1.91400	33,940.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	34,040.00000		3.40400	19,240.00000	1.92400	34,040.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			448.90600		448.90600	450.40700	450.40700				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 07/11/2013	GOVI	445.99	Call	29,160.00000		2.91600	44,170.00000	4.41700	29,160.000		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	29,060.00000		2.90600	44,070.00000	4.40700	29,060.000		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	28,960.00000		2.89600	43,970.00000	4.39700	28,960.000		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			203.20100		203.20100	202.85700	202.85700			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.91200		205.91200	205.56400	205.56400			4,118,240.00	2	149.00
IGOV	On 07/11/2013	Index Future			208.90900		208.90900	208.55600	208.55600			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.48000		549.48000	549.48000	549.48000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12500		94.87500	5.12000	94.88000				0.00	1,000	0.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.13000		94.87000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.13000		94.87000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.15000		94.85000	5.10000	94.90000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.16000		94.84000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.16000		94.84000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.17000		94.83000	5.09000	94.91000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.22000		94.78000	5.13000	94.87000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000	5.23000	94.77000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.49000		94.51000	5.35000	94.65000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.63000		94.37000	5.48000	94.52000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.80000		94.20000	5.63000	94.37000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.68830		7.68830	7.69320	7.69320		8.94		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	377.07770		0.37708	379.70110	0.37970	377.078	9.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	28.77770		0.02878	26.50110	0.02650	28.778	9.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	368.60310		0.36860	371.18760	0.37119	368.603	9.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	30.30310		0.03030	27.98760	0.02799	30.303	9.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	360.19480		0.36019	362.74080	0.36274	360.195	9.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	31.89480		0.03189	29.54080	0.02954	31.895	9.49		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.73750		7.73750	7.74170	7.74170		11.02		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	318.28520		0.31829	315.08040	0.31508	318.285	11.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	170.78520		0.17079	163.38040	0.16338	170.785	11.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	312.43990		0.31244	309.20620	0.30921	312.440	11.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	174.93990		0.17494	167.50620	0.16751	174.940	11.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	306.66050		0.30666	303.39980	0.30340	306.660	11.05		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	179.16050		0.17916	171.69980	0.17170	179.160	11.05		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future			6.93770		107.13030	6.87224	107.60894			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	742.50000		0.74250	1,221.14000	1.22114	742.500		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	814.72000		0.81472	1,293.36000	1.29336	814.720		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	886.88000		0.88688	1,365.52000	1.36552	886.880		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			6.99671		108.53124	6.92878	109.01620			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,061.42000		2.06142	2,546.38000	2.54638	2,061.420		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	2,130.79000		2.13079	2,615.75000	2.61575	2,130.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,200.10000		2.20010	2,685.06000	2.68506	2,200.100		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			5.54237		119.27692	5.44243	119.51918		1.67	0.00	0	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	93.45000		0.09345	167.88000	0.16788	93.450	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	584.69000		0.58469	416.86000	0.41686	584.690	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	99.41000		0.09941	176.91000	0.17691	99.410	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	566.31000		0.56631	401.55000	0.40155	566.310	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	105.65000		0.10565	186.26000	0.18626	105.650	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	548.22000		0.54822	386.57000	0.38657	548.220	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.57179		120.83675	5.45838	121.08221		1.53	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,381.12000		91.38112	91,626.58000	91.62658	91,381.120	1.64	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	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.61239		115.74968	5.48027	115.99864		1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	495.08000		0.49508	623.86000	0.62386	495.080	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	537.22000		0.53722	417.04000	0.41704	537.220	1.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	504.62000		0.50462	634.85000	0.63485	504.620	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	527.94000		0.52794	409.21000	0.40921	527.940	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	514.28000		0.51428	645.94000	0.64594	514.280	1.40	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	518.78000		0.51878	401.48000	0.40148	518.780	1.40	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			7.51911		129.07503	7.46911	129.57019		10.87	0.00	0	64,379.00
R186	On 02/05/2013	Bond Future	6.75	Call	105.01000		0.10501	140.96000	0.14096	105.010	10.65	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	8,033.55000		8.03355	7,574.34000	7.57434	8,033.550	10.65	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	1,350.78000		1.35078	1,581.91000	1.58191	1,350.780	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,634.98000		2.63498	2,370.95000	2.37095	2,634.980	10.84	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	1,390.53000		1.39053	1,625.74000	1.62574	1,390.530	10.84	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,574.61000		2.57461	2,314.66000	2.31466	2,574.610	10.84	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	1,431.04000		1.43104	1,670.34000	1.67034	1,431.040	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,515.11000		2.51511	2,259.25000	2.25925	2,515.110	10.85	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Call	2,348.06000		2.34806	2,663.08000	2.66308	2,348.060	10.92	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	1,552.75000		1.55275	1,372.61000	1.37261	1,552.750	10.92	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	3,258.41000		3.25841	3,625.96000	3.62596	3,258.410	11.00	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,006.92000		1.00692	879.31000	0.87931	1,006.920	11.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.59066		125.47844	7.53896	125.98001		12.36	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,332.78000		2.33278	2,578.11000	2.57811	2,332.780	12.29	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,690.28000		5.69028	5,434.04000	5.43404	5,690.280	12.29	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,206.03000		116.20603	116,707.60000	116.70760	116,206.030	12.83	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	12.83	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.66881		127.26432	7.61518	127.77309		12.05	0.00	0	480.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	11,171.89000	11.17189	11,633.17000	11.63317	11,171.890	12.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,510.14000	1.51014	1,462.65000	1.46265	1,510.140	12.59	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,355.30000	7.35530	7,806.95000	7.80695	7,355.300	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,008.15000	3.00815	2,951.03000	2.95103	3,008.150	12.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,413.08000	7.41308	7,866.10000	7.86610	7,413.080	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,976.01000	2.97601	2,920.26000	2.92026	2,976.010	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,471.04000	7.47104	7,925.41000	7.92541	7,471.040	12.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,944.15000	2.94415	2,889.75000	2.88975	2,944.150	12.27	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.26981	292.26981	291.02852	291.02852			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,879.81000	9.87981	8,638.52000	8.63852	9,879.810		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	9,869.81000	9.86981	8,628.52000	8.62852	9,869.810		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	9,859.81000	9.85981	8,618.52000	8.61852	9,859.810		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			5.33300	108.53037	5.25239	108.65877		1.01	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	2,085.21000	2.08521	1,956.81000	1.95681	2,085.210	0.94	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	0.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Put	2,068.88000		2.06888	1,940.48000	1.94048	2,068.880	0.94	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	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	2,052.54000		2.05254	1,924.14000	1.92414	2,052.540	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.34334		105.54583	5.24710	105.67593		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,300.15000		68.30015	68,430.25000	68.43025	68,300.150	0.98	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	0.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.34210		107.04800	5.22123	107.17996		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	66.77000		0.06677	92.76000	0.09276	66.770	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	671.55000		0.67155	565.58000	0.56558	671.550	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	68.80000		0.06880	95.67000	0.09567	68.800	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	662.58000		0.66258	557.49000	0.55749	662.580	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	70.88000		0.07088	98.64000	0.09864	70.880	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	653.66000		0.65366	549.46000	0.54946	653.660	0.78	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			219.70222		219.70222	219.70663	219.70663			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,662.22000		8.66222	8,666.63000	8.66663	8,662.220		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	8,652.22000		8.65222	8,656.63000	8.65663	8,652.220		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	8,642.22000		8.64222	8,646.63000	8.64663	8,642.220		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			5.97787		109.77743	5.89072	110.12522		3.88	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	422.86000		0.42286	593.16000	0.59316	422.860	3.86	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	5.89	Put	773.53000		0.77353	596.04000	0.59604	773.530	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	439.46000		0.43946	613.53000	0.61353	439.460	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	750.15000		0.75015	576.43000	0.57643	750.150	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	456.47000		0.45647	634.31000	0.63431	456.470	3.87	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	727.20000		0.72720	557.25000	0.55725	727.200	3.87	0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.02431		111.21301	5.93095	111.56535		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	97,999.81000		97.99981	98,352.15000	98.35215	97,999.810	3.92	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	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.08141		108.63612	5.98039	108.99348		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,123.82000		1.12382	1,303.87000	1.30387	1,123.820	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,376.29000		1.37629	1,198.98000	1.19898	1,376.290	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,406.60000		106.40660	106,763.96000	106.76396	106,406.600	3.79	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	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	692.29000		0.69229	821.03000	0.82103	692.290	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	2,013.37000		2.01337	1,784.75000	1.78475	2,013.370	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,090.37000		1.09037	1,267.19000	1.26719	1,090.370	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,413.68000		1.41368	1,233.14000	1.23314	1,413.680	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,106.85000		1.10685	1,285.29000	1.28529	1,106.850	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,394.73000		1.39473	1,215.81000	1.21581	1,394.730	3.60	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			6.24715		111.20507	6.16056	111.63160		5.16	0.00	0	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	896.12000		0.89612	1,163.16000	1.16316	896.120	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	685.81000		0.68581	526.32000	0.52632	685.810	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	923.08000		0.92308	1,194.23000	1.19423	923.080	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	663.76000		0.66376	508.38000	0.50838	663.760	5.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	950.50000		0.95050	1,225.72000	1.22572	950.500	5.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Put	642.20000		0.64220	490.89000	0.49089	642.200	5.17	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.30223		108.63297	6.21066	109.06513		5.37	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	99,749.47000		99.74947	100,181.63000	100.18163	99,749.470	5.62	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	5.62	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.36317		110.17911	6.26571	110.61741		5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,548.56000		3.54856	3,876.97000	3.87697	3,548.560	5.22	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	737.69000		0.73769	627.80000	0.62780	737.690	5.22	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,598.99000		1.59899	1,814.04000	1.81404	1,598.990	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,927.85000		1.92785	1,704.60000	1.70460	1,927.850	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,620.95000		1.62095	1,837.78000	1.83778	1,620.950	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,904.79000		1.90479	1,683.32000	1.68332	1,904.790	5.01	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,643.08000		1.64308	1,861.70000	1.86170	1,643.080	5.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,881.92000		1.88192	1,662.24000	1.66224	1,881.920	5.02	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.36593		103.73683	5.28432	103.79232		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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,358.36000		1.35836	1,302.87000	1.30287	1,358.360	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,351.41000		1.35141	1,295.92000	1.29592	1,351.410	0.38	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	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,344.46000		1.34446	1,288.97000	1.28897	1,344.460	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.37722		101.33161	5.24928	101.38784		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,333.50000		30.33350	30,389.73000	30.38973	30,333.500	0.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.41703		102.77381	5.09767	102.83086		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	1.21000		0.00121	4.35000	0.00435	1.210	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	202.80000		0.20280	148.89000	0.14889	202.800	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	1.26000		0.00126	4.51000	0.00451	1.260	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	201.05000		0.20105	147.25000	0.14725	201.050	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	1.32000		0.00132	4.68000	0.00468	1.320	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	199.32000		0.19932	145.63000	0.14563	199.320	0.13	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			6.47387		106.39031	6.40807	106.75288		6.37	0.00	0	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	836.79000		0.83679	1,038.87000	1.03887	836.790	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,023.23000		1.02323	862.74000	0.86274	1,023.230	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	862.88000		0.86288	1,068.64000	1.06864	862.880	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	994.23000		0.99423	837.42000	0.83742	994.230	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	889.48000		0.88948	1,098.89000	1.09889	889.480	6.36	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	965.78000		0.96578	812.62000	0.81262	965.780	6.36	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.53351		104.14524	6.46445	104.51254		6.75	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,574.05000		96.57405	96,941.35000	96.94135	96,574.050	7.07	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	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.59531		105.62749	6.52252	105.99999		6.42	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,424.05000		2.42405	2,630.24000	2.63024	2,424.050	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,941.90000		1.94190	1,775.59000	1.77559	1,941.900	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,452.12000		2.45212	2,659.68000	2.65968	2,452.120	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,919.21000		1.91921	1,754.27000	1.75427	1,919.210	6.49	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,480.36000		2.48036	2,689.29000	2.68929	2,480.360	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,896.73000		1.89673	1,733.16000	1.73316	1,896.730	6.50	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.61112		101.51753	6.54039	101.95083		7.48		0.00	0	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,136.28000	1.13628	1,388.57000	1.38857	1,136.280	1,136.280	7.53		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	960.02000	0.96002	779.01000	0.77901	960.020	960.020	7.53		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,168.91000	1.16891	1,425.11000	1.42511	1,168.910	1,168.910	7.53		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	931.70000	0.93170	754.60000	0.75460	931.700	931.700	7.53		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,202.07000	1.20207	1,462.15000	1.46215	1,202.070	1,202.070	7.54		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	903.97000	0.90397	730.75000	0.73075	903.970	903.970	7.54		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.66616		102.84513	6.59243	103.28407		7.91		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,800.66000	93.80066	94,239.60000	94.23960	93,800.660	93,800.660	8.25		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	0.000	8.25		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.72816		100.91279	6.65094	101.35799		7.82		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,270.51000	5.27051	5,641.92000	5.64192	5,270.510	5,270.510	8.12		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	950.99000	0.95099	877.20000	0.87720	950.990	950.990	8.12		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,691.61000	2.69161	2,970.06000	2.97006	2,691.610	2,691.610	7.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,336.83000	2.33683	2,170.08000	2.17008	2,336.830	2,336.830	7.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	2,722.18000	2.72218	3,002.18000	3.00218	2,722.180	2,722.180	7.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,310.17000	2.31017	2,144.97000	2.14497	2,310.170	2,310.170	7.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	2,752.93000	2.75293	3,034.47000	3.03447	2,752.930	2,752.930	7.84		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,283.74000	2.28374	2,120.08000	2.12008	2,283.740	2,283.740	7.84		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			8.34776		79.35446	8.31816	79.60492		16.64	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	679.26000		0.67926	760.71000	0.76071	679.260	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,790.91000		3.79091	3,621.90000	3.62190	3,790.910	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	701.35000		0.70135	784.67000	0.78467	701.350	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,723.47000		3.72347	3,556.33000	3.55633	3,723.470	16.52	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	724.05000		0.72405	809.06000	0.80906	724.050	16.53	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,656.79000		3.65679	3,491.34000	3.49134	3,656.790	16.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.41851		80.39226	8.38811	80.64592		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,443.15000		70.44315	70,696.81000	70.69681	70,443.150	17.48	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	17.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.49658		78.39189	8.46526	78.64924		18.67	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,357.60000		9.35760	9,562.28000	9.56228	9,357.600	19.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,765.86000		1.76586	1,713.19000	1.71319	1,765.860	19.42	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	5,902.90000		5.90290	6,068.32000	6.06832	5,902.900	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,554.56000		3.55456	3,462.63000	3.46263	3,554.560	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	5,947.65000		5.94765	6,113.97000	6.11397	5,947.650	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,521.23000		3.52123	3,430.20000	3.43020	3,521.230	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	5,992.55000		5.99255	6,159.76000	6.15976	5,992.550	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,488.17000		3.48817	3,398.03000	3.39803	3,488.170	18.90	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.19765		164.19765	164.20156	164.20156			0.00	0	1,244.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Call	3,057.65000		3.05765	3,061.56000	3.06156	3,057.650		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	3,047.65000		3.04765	3,051.56000	3.05156	3,047.650		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	3,037.65000		3.03765	3,041.56000	3.04156	3,037.650		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			129.25444		129.25444	129.07322	129.07322			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,564.44000		3.56444	3,383.22000	3.38322	3,564.440		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	3,554.44000		3.55444	3,373.22000	3.37322	3,554.440		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	3,544.44000		3.54444	3,363.22000	3.36322	3,544.440		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			136.65610		136.65610	136.44532	136.44532			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,566.10000		5.56610	5,355.32000	5.35532	5,566.100		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	5,556.10000		5.55610	5,345.32000	5.34532	5,556.100		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	5,546.10000		5.54610	5,335.32000	5.33532	5,546.100		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.07794		91.18842	8.03819	91.53401		14.67	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	982.31000		0.98231	1,113.41000	1.11341	982.310	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,079.92000		3.07992	2,865.43000	2.86543	3,079.920	14.61	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
R213	On 02/05/2013	Bond Future	7.85	Call	1,011.38000		1.01138	1,145.03000	1.14503	1,011.380	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,019.42000		3.01942	2,807.48000	2.80748	3,019.420	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,041.04000		1.04104	1,177.25000	1.17725	1,041.040	14.61	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,959.63000		2.95963	2,750.25000	2.75025	2,959.630	14.61	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.14915		92.38088	8.10824	92.73107		15.30	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,765.86000		81.76586	82,116.05000	82.11605	81,765.860	15.88	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	15.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.22930		90.15861	8.18711	90.51369		16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,205.15000		6.20515	6,436.32000	6.43632	6,205.150	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,251.20000		3.25120	3,127.29000	3.12729	3,251.200	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,253.19000		6.25319	6,485.28000	6.48528	6,253.190	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,219.38000		3.21938	3,096.39000	3.09639	3,219.380	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,301.37000		6.30137	6,534.38000	6.53438	6,301.370	16.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,187.82000		3.18782	3,065.75000	3.06575	3,187.820	16.26	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.37134		81.11544	8.35183	81.29016		17.23	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,335.82000		72.33582	72,510.54000	72.51054	72,335.820	17.96	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	17.96	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.43909		82.17623	8.41905	82.35321		18.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,728.33000		71.72833	71,905.31000	71.90531	71,728.330	18.68	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	18.68	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			1.50250		1.50250	1.49980	1.49980		13.94	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,179.57740		0.11796	1,151.55190	0.11516	1,179.577	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	54.57740	0.00546	53.55190	0.00536	54.577	13.51	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,092.87900	0.10929	1,065.37150	0.10654	1,092.879	13.49	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	67.87900	0.00679	67.37150	0.00674	67.879	13.49	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	1,008.63020	0.10086	981.81970	0.09818	1,008.630	13.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	83.63020	0.00836	83.81970	0.00838	83.630	13.47	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51490	1.51490	1.51210	1.51210		14.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	736.11350	0.07361	712.21900	0.07122	736.114	14.34	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	487.11350	0.04871	491.21900	0.04912	487.113	14.34	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	687.63250	0.06876	664.88180	0.06649	687.633	14.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	538.63250	0.05386	543.88180	0.05439	538.633	14.46	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	643.28310	0.06433	621.31190	0.06213	643.283	14.60	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	594.28310	0.05943	600.31190	0.06003	594.283	14.60	0.00	0	0.00
Total for Derivatives :											1,049,255,198.20	105,283	1 661 232.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	12.05700	99.94188	12.02717			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	26.74177	108.85858	26.67763			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.89004	100.00011	9.86608			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	8.82974	111.70673	8.80847			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	7.61117	100.63261	7.59200			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155	7.70905	100.64155	7.68964			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.89176	8.00000	46.88160			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855	11.70853	101.73855	11.68196			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
AB06	On 27/03/2015	Spot Bond	105.29362	28.67709	105.29362	28.61015			36,747,473,380.00	349,000	12,103,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	49.71776	105.62267	49.60332			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.39461	100.96284	10.36836			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.44922	111.66393	15.41139			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	77.41016	100.00003	77.19808			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	97.13154	215.58145	96.57748			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.10188	134.94825	31.01247			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.39955	269.82094	3.38363			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	28.21941	100.53123	28.14842			804,249,840,000.00	8,000,000	2,000,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	55.32013	100.25380	55.18581			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.71071	100.10451	14.67505			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.08364	100.10764	8.06405			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.24774	100.11256	7.23016			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.22401	100.11573	7.20650			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.82291	113.03853	25.76011			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.30487	102.88112	27.23702			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.63390	106.71879	38.54273			25,719,228,390.00	241,000	132,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	33.00569	101.43096	32.92291			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
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.88813	100.69530	27.82015			0.00	0	1,400,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.73692	101.53927	12.70495			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.83584	101.47729	17.79109			0.00	0	3,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.74522	101.61005	10.71822			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.00000	8.61079	100.00000	8.58993		31,800,000,000,000.00	318,000,000	218,000,000.00	
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.78628	108.48706	69.65063		11,933,576,600.00	110,000	1,166,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	78.23516	101.57306	78.01645			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	83.17757	100.00000	82.91925			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	97.13560	215.26681	96.58231			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	47.57195	133.33110	47.43426			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.00336	122.14204	21.94476			0.00	0	300,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.23331	113.35700	8.21228			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.30347	100.00000	5.29120		26,500,000,000,000.00	265,000,000	1,200,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.81591	123.70523	18.76593			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.89931	102.18114	18.85160			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.06949	99.83242	10.04459			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.99788	99.82309	9.97316			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
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.48389	99.81405	10.45797				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.82941	106.48741	5.81531			21,297,482,000.00	200,000	100,000.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.78532	100.00000	26.72042				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.47691	165.75435	4.46174				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.08731	157.68318	15.03803				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.63608	170.05600	3.62353				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.27292	172.68858	4.25800				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	97.13205	215.54135	96.57810				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	97.13146	215.58717	96.57739				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.30530	71.58015	7.29450				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.30530	71.58015	7.29450				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.36901	84.61000	13.34658				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.82316	92.57000	20.78581				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.79563	100.05362	11.76705				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.59675	95.34000	18.56266				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.92161	100.00000	34.85535				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.34201	94.00000	17.31056				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
ABN44	On 14/12/2015	Spot Bond	94.99000	16.25577	94.99000	16.22606				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.61484	89.20000	24.57187				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.36171	90.02000	23.32066				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.08330	101.37010	10.05802				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.91794	101.21709	9.89312				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.11381	89.83000	31.05815				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.64765	136.93312	23.57998				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.43613	102.86000	26.38495				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.86529	96.69000	26.81457				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.81638	96.61000	25.76767				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.39453	96.38000	25.34669				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.94710	99.94804	8.92495				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.88377	121.81240	19.83244				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	81.84988	104.20000	81.66890				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.47464	101.30453	10.44839				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.92811	93.54000	22.88587				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.75356	92.85000	21.71369				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
ABN61	On 31/01/2025	Spot Bond	103.39542	2.19543	103.39542	2.19038			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.71139	149.61017	1.70615			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.64915	196.08295	2.63922			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.08919	95.40000	18.05575			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	77.11115	107.27000	76.93679			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.94068	94.09000	17.90748			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.34001	100.00000	9.32542			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.34994	100.00000	3.34348			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.96840	100.00000	12.94332			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.81200	114.69202	9.78786		20,529,871,580.00	179,000	4,404,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.52772	105.76936	26.46557		22,423,104,320.00	212,000	6,020,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.60498	102.79126	10.58085		27,753,640,200.00	270,000	3,352,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.96742	101.48825	8.94744		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	15.35404	110.44192	15.31739		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	41.18928	125.04605	41.07638		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.26891	4.00000	122.24627		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	3.36076	274.59193	3.34484		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.29616	123.88924	5.28167		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
ABS14	On 31/01/2022	Spot Bond	128.40915	2.80216	128.40915	2.79429			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	90.30981	99.53952	90.01298			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	53.19497	100.06620	53.19496			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.76237	100.07265	83.57694			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.28344	100.00000	25.22083			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	82.80121	100.53957	82.55876			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	96.79081	101.66199	96.53942			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	82.80121	100.53957	82.55876			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	92.48012	101.42690	92.25113			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	97.79770	102.82057	97.55974			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	22.39735	111.03772	22.34365			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.91640	100.83941	22.85858			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	23.14386	100.86237	23.08545			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	26.36692	101.18756	26.30018			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	77.90408	100.06785	77.68935			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	77.88894	100.06721	77.67426			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	22.68888	100.81643	22.63165			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.86557	54.43317	8.85502			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
ACL068	On 22/02/2014	Spot Bond	100.61624	59.00898	100.61624	58.86040				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.77979	99.86961	65.61709				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.23305	100.00000	21.19277				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.82938	100.00000	17.79556				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	78.09063	100.07583	77.87538				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.35519	100.07969	20.30585				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.08129	100.08857	21.03018				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	20.03148	100.07573	19.98292				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.25021	100.07841	20.20112				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.34644	100.07959	20.29711				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.99982	103.08180	10.97458				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.99982	103.08180	10.97458				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	11.05069	103.10163	11.02533				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.30648	100.07361	15.26938				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	11.05069	103.10163	11.02533				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.94892	103.06198	10.92381				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
ACL088	On 20/12/2015	Spot Bond	79.64238	30.51045	79.64238	30.46152			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.85627	100.07204	26.79117			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.33222	100.07100	55.19810			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.02468	99.94507	16.98040			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.33222	100.07100	55.19810			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.08069	100.07684	8.06110			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.92572	100.07933	7.90651			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.88378	100.08039	7.86467			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.68117	100.07826	7.66256			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.08642	100.06560	54.95289			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.57858	100.07361	8.55779			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	96.06534	101.31884	95.72766			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.34133	110.28658	9.31665			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	55.16014	100.06728	55.02643			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	54.12455	105.71996	53.99782			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	62.09650	100.99526	61.93962			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.47586	101.18059	8.45465			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.42312	102.01291	8.40189			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
ACL122	On 20/06/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	62.66700	101.04786	62.51037			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.66632	100.00000	4.65594			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.85649	100.00000	4.84580			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.90341	72.59933	14.88114			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.27206	127.83552	2.26597			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.35882	127.87043	2.35249			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.48614	100.07569	7.46799			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	40.45278	100.62321	40.35092			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	40.45278	100.62321	40.35092			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	62.66700	101.04786	62.51037			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	39.77520	100.51806	39.67514			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	38.04905	100.07299	37.95681			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	38.00836	100.07235	37.91622			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.26033	101.33418	7.24253			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.83009	100.41093	12.79889			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.25029	101.33457	7.23252			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
ACL139		On 30/07/2017	Spot Bond	103.90444	10.72280	103.90444	10.69805		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.77242	103.93140	10.74754		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	26.87938	100.22094	26.81414		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	10.98218	100.59173	10.95544		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.45812	99.93469	10.43279		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.49515	100.07603	7.47698		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	61.80944	100.93686	61.65845		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	54.99464	100.27790	54.86108		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	54.91926	100.06196	54.78614		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.60109	100.07446	10.57539		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	60.56471	100.76536	60.41201		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	26.38539	100.06587	26.32144		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	26.24974	100.06402	26.18610		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	26.51307	100.06760	26.44880		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.58157	100.07424	10.55592		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	10.23977	100.07047	10.21495		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	26.40934	100.06619	26.34532		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	26.49711	100.06739	26.43289		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
ACL161	On 20/03/2022	Spot Bond	102.65284	10.15386	102.65284	10.13103			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.43651	100.06844	19.38940			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.44924	100.06674	26.38512			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.43899	100.09530	39.34337			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.47483	100.18292	19.42756			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	54.99690	100.06691	54.86359			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.78423	108.26890	11.75625			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.36084	100.07386	9.33815			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.20367	103.66222	5.19135			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.48914	100.06728	26.42492			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.34902	100.06735	19.30212			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.29112	100.07626	9.26860			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.78047	100.07891	7.76161			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.27590	100.07361	7.25826			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	77.93121	100.07223	77.71641			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.18353	100.07839	38.09096			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.76808	100.07574	19.72016			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
ACL181	On 20/06/2017	Spot Bond	100.08155	9.78591	100.08155	9.76219			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.29112	100.07626	9.26860			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.83092	100.07944	7.81194			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.44946	100.07796	9.42655			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.40023	100.07839	7.38229			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.24650	100.07515	12.21681			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.64225	100.07965	7.62372			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.77374	100.08103	7.75489			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	77.73703	100.06425	77.52277			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	77.75724	100.06489	77.54293			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.28684	100.06989	19.24008			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	14.84351	100.07148	14.80752			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.68381	100.08134	7.66518			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.68381	100.08134	7.66518			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.33013	100.08737	10.30509			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.57820	100.07679	8.55740			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.25098	100.08652	10.22613			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.28066	100.08684	10.25574			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
ACL199	On 20/06/2017	Spot Bond	100.08737	10.33013	100.08737	10.30509				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.41520	85.50175	7.40064				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.84728	100.08315	7.82825				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.84728	100.08315	7.82825				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01904	100.00000	0.01900				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01837	100.00000	0.01832				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.63410	100.00000	8.61701				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	105.34091	103.67806	105.05392				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.50546	100.00000	1.50182			900,000,000,000.00	9,000,000	3,000,000.00	
ADCP01	On 10/06/2013	Spot Bond	100.00000	85.00030	100.00000	84.80799				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.85079	100.00000	3.84114				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.11461	100.56844	28.04385				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.73432	100.63477	28.66196				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.14724	100.67892	29.07381				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
AHF2A1	On 18/10/2015	Spot Bond			101.20949	16.94191	101.20949	16.89951			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond			101.34649	17.71056	101.34649	17.66618			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond			101.52904	18.73342	101.52904	18.68640			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond			108.27946	8.65689	108.27946	8.63655			0.00	0	4,004,000.00
AIR02	On 30/04/2023	Spot Bond			124.59492	13.86662	124.59492	13.82977			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond			100.00000	32.42841	100.00000	34.66529			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond			115.64616	15.91096	115.64616	15.87154		5,088,431,040.00	44,000	8,925,000.00	
AIR03U	On 26/10/2014	Spot Bond			100.00000	33.22061	100.00000	33.13833			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond			100.00000	16.22500	100.00000	16.18888			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond			154.79211	5.01541	154.79211	4.99926			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond			129.92747	43.55175	129.92747	43.43148			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond			101.15622	96.82986	101.15622	96.57088			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond			99.92565	10.62786	99.92565	10.60156			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			112.23984	9.27375	112.23984	9.25108			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond			101.18527	22.04419	101.18527	21.98902			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond			101.23711	10.16006	101.23711	10.13463			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond			100.00000	65.36219	100.00000	65.20034			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
BAW15	On 01/02/2016	Spot Bond	100.00000	9.81071	100.00000	9.78614				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.85679	114.82122	24.79489				12,400,691,760.00	108,000	59,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.24462	99.81750	9.22177				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	79.04942	100.11329	78.82843				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.82375	103.73691	69.69096				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.87341	99.83571	30.79706				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	37.83482	105.24488	37.74703				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.30705	111.52726	15.26982				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	61.60241	100.88946	61.44693				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.25843	104.32215	17.21405				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	97.30208	99.81811	96.77987				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.15301	102.00706	20.10222				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.14246	101.95171	20.09171				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.70553	99.81798	13.67164				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.06712	101.94160	20.01657				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.45615	104.59763	12.42404				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.58436	99.81335	19.53594				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
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.58436	99.81335	19.53594			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.14545	99.81340	16.10554			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.57787	101.35805	16.53632			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.33342	102.22265	17.28964			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.15301	102.00706	20.10222			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.73136	102.70168	16.68893			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.46635	102.35327	11.43736			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.42066	99.82359	13.38748			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.42206	99.81671	13.38887			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.42206	99.81671	13.38887			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.52943	99.82722	32.44900			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.65040	99.86832	98.38485			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.08316	97.82330	19.03683			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.22392	103.70924	12.19264			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.46411	99.79214	13.43083			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.67542	100.04409	11.64648			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.79404	99.77076	1.78961			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.36655	92.33087	11.34035			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
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.39864	99.87024	65.19017				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.25415	99.83486	18.20901				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.80770	99.06007	10.78116				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.73460	99.81958	0.73279				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.64064	100.00000	1.63678				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	0.90050	100.00000	0.87355				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.00000	0.90050	100.00000	0.87355				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	0.90050	100.00000	0.87355				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.80144	100.00000	1.80144				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	10.73740	100.00000	10.73739				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.00000	63.99986	100.00000	63.99984				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.96315	104.16088	19.91187				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.89655	103.97505	17.85067				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.23691	106.00425	15.19716				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.91213	99.75847	12.88023				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.30229	99.75846	0.30154				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16518	100.00000	0.16437				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
BAYB08	On 30/09/2020	Spot Bond			100.00000		0.09220	100.00000	0.08944				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond			100.00000		7.34485	100.00000	7.33091				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond			100.00000		18.45973	100.00000	18.41402				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond			100.00000		16.80043	100.00000	16.75882				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond			100.00000		10.37063	100.00000	10.34496				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond			100.00000		10.39522	100.00000	10.36919				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond			100.00000		12.53860	100.00000	12.50755				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond			100.00000		10.86448	100.00000	10.83757				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			102.32067		35.04322	102.32067	34.95465				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			102.37811		21.70889	102.37811	21.65399				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond			100.00000		92.63959	100.00000	92.40506				0.00	0	25,000,000.00
BCP68U	On 15/05/2013	Spot Bond			100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond			100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			169.54509		2.38061	169.54509	2.37255				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			150.32167		11.17324	150.32167	11.14519				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			150.48996		5.15636	150.48996	5.14341				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			105.72100		11.12782	105.72100	11.10191				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			101.02420		42.56229	101.02420	42.45474				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
BD310B	On 03/07/2013	Spot Bond	101.68745	99.51466	101.68745	99.15216				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	59.57055	100.66680	59.42048				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	60.62813	100.64029	60.47543				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	99.55485	104.00756	99.18558				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	61.77709	100.90417	61.62115				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	105.63363	101.68177	105.34419				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.44367	100.33377	7.42558				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	37.80830	100.06919	37.71664				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.77378	100.00000	36.68169				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	79.81904	100.00000	79.65310				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.38994	101.11913	13.35646				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.44314	101.12772	13.40952				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.60267	101.15348	13.56864				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.13405	101.23934	14.09866				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.66482	101.32517	14.62807				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.14770	101.56516	16.10716				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.44293	100.00000	6.42698				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
BG32A1	On 30/10/2016	Spot Bond			100.93890	10.76583	100.93890	10.73895			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond			100.99127	11.14130	100.99127	11.11347			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond			101.01372	11.30212	101.01372	11.27388			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond			101.02120	11.35571	101.02120	11.32734			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond			101.11093	11.99841	101.11093	11.96840			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.23048	12.85400	101.23048	12.82182			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000	4.03248	100.00000	4.02250			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000	4.03248	100.00000	4.02250			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			100.10441	9.81466	100.10441	9.79086			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			100.11338	10.35767	100.11338	10.33257			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			100.11583	10.50576	100.11583	10.48029			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			107.76177	11.37652	107.76177	11.34990			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			100.12316	10.94997	100.12316	10.92341			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			100.13609	10.54919	100.13609	10.52360			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280	37.69529	110.26280	37.60396			32,748,051,600.00	297,000	3,267,000.00
BID04	On 23/11/2017	Spot Bond			100.53667	8.28600	100.53667	8.26515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	96.69296	74.53027	96.69296	74.38341			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		3,400,000,000,000.00	34,000,000	17,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.80610	100.49749	14.76887			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.87058	100.00000	6.85338			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.21930	100.60117	7.20113			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.82548	100.49926	14.78819			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.14500	100.52855	15.10690			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.72562	100.58172	15.68603			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.14045	100.80214	18.09471			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.05934	101.17004	14.02376			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	84.51225	100.10916	84.32302			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	97.82244	100.17136	97.46871			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	55.45512	100.07370	55.32069			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	88.10612	100.27042	87.90498			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.82900	100.00000	8.80714			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	37.54435	112.83919	37.45167		11,509,597,380.00	102,000	3,459,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	121.22515	19.86589	121.22515	19.81395			13,455,991,650.00	111,000	61,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	15.01864	101.55684	14.98093			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.14506	100.95576	42.03862			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.57402	108.79348	19.52711			26,980,783,040.00	248,000	8,570,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.63689	109.29382	11.60936			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.38451	101.38676	11.35564			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.39479	110.62195	12.36469			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.10372	100.52977	21.05063			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.73664	105.82127	14.70209			28,995,027,980.00	274,000	2,757,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.64886	100.81182	10.62200			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.63895	105.70562	11.61170			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.69748	100.97754	16.65531			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.09568	100.26196	10.07117			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.03842	123.26011	13.00407			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.68682	119.72199	12.65416			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.29722	123.54995	9.27295			0.00	0	9,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.10357	100.40002	14.06929			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.90847	107.22537	17.86605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	100.86678	30.12335	100.86678	30.04733			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	47.77128	102.24997	47.65061			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	30.06968	102.59156	29.99350			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.57688	100.41408	21.52442			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	55.33125	100.11325	55.33123			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.47419	100.18762	41.37354			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.76228	100.07319	83.57686			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	104.81419	100.00000	104.53167			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	104.81419	100.00000	104.53167			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	104.81419	100.00000	104.53167			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	104.81419	100.00000	104.53167			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.76228	100.07319	83.57686			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.76228	100.07319	83.57686			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	82.78823	100.53672	82.54582			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.78243	100.07373	83.59696			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	83.58099	100.06833	83.39597			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.41984	100.06400	83.23518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.60353	89.28036	100.60353	89.06870			0.00	0	6,000,000.00
CLN126	On 20/08/2015	Spot Bond	101.15466	26.04064	101.15466	25.97476			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	97.82966	99.83222	97.47706			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.91373	101.14186	25.84818			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	77.90145	100.06829	77.68674			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	77.81321	100.06451	77.59874			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	26.58435	101.20948	26.51706			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	84.24794	100.61649	83.98740			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	84.16162	100.58787	83.90142			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	83.02084	100.59448	82.77764			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.82272	100.07482	83.63716			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.68171	100.07103	83.49646			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	77.98969	100.07206	77.77472			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.44675	106.64650	70.31160			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	106.38515	103.71200	106.10292			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.59678	104.51633	69.46503			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	85.35777	100.85780	85.09164			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	56.41346	100.09542	56.27668			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
CLN156	On 20/12/2013	Spot Bond	100.79729	55.94207	100.79729	55.80559			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	55.94207	100.79729	55.80559			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.07572	101.28023	96.82383			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.59466	100.83563	29.51999			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.56287	100.00000	20.51305			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.39595	100.00000	20.34654			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.44501	100.07575	15.40757			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.00655	100.00000	46.88885			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	98.64807	100.04314	98.38206			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	98.64554	100.23356	98.37903			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	98.64752	100.08420	98.38141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.05746	98.64788	100.05746	98.38184			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.91621	100.00000	45.80250			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.93661	100.06980	14.90040			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.46986	100.15069	14.43476			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.33672	99.78582	12.30917			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.46986	100.15069	14.43476			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	14.11301	101.41261	14.07762			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.11543	100.22617	43.01078			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.14926	100.17009	44.04215			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.80981	108.36668	7.79115			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.48302	99.52839	15.44442			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.01790	108.34841	3.01050			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.89715	102.60151	13.86592			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.34601	100.25498	44.23833			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.46986	100.15069	14.43476			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.46986	100.15069	14.43476			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
CLN198	On 13/09/2021	Spot Bond	107.96614	3.43612	107.96614	3.42782				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.21204	107.75628	8.19220				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.93965	100.11142	13.90585				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	53.65252	100.00002	53.65251				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	53.36876	100.07054	53.36874				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.23767	100.08593	84.05117				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	56.86081	100.10498	56.72293				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.65825	101.25895	30.58148				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.73701	101.27689	30.66003				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.16951	105.79026	16.13183				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.06971	101.32709	29.98497				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.86081	101.30689	30.78350				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.78402	101.18509	11.75453				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.78208	101.19643	11.75259				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.18558	105.99233	16.14781				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.18558	105.99233	16.14781				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	41.31533	107.65143	41.20844				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	110.88445	41.51997	110.88445	41.40969			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.63061	104.90153	14.59675			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.87444	100.07790	10.84808			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.71413	100.08711	11.68573			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.41949	100.16277	84.22995			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.43572	100.16385	84.24614			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.37028	101.18605	30.29428			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.37028	101.18605	30.29428			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	44.48803	100.17539	44.38008			0.00	0	35,000,000.00
CLN234	On 19/04/2013	Spot Bond	101.40617	97.39631	101.40617	97.14329			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.39631	101.40617	97.14329			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.19416	100.16285	15.15731			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.78826	100.71861	10.76107			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.98671	100.07925	10.96007			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	28.06798	100.51081	27.99737			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.05938	100.54638	11.03155			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.38227	103.07581	10.35846			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.38227	103.07581	10.35846			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
CLN244	On 25/02/2015	Spot Bond	100.51075	27.99739	100.51075	27.92696				402,043,000,000.00	4,000,000	2,000,000.00
CLN245	On 25/02/2015	Spot Bond	100.51227	28.01384	100.51227	27.94337				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.65113	99.62826	15.61207				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.34378	100.86363	15.30506				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.72834	100.17567	26.66349				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.05807	100.84631	15.02008				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	26.08121	99.94994	22.10134				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	26.08121	99.94994	22.10134				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	26.08121	99.94994	22.10134				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	26.08121	99.94994	22.10134				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	26.08121	99.94994	22.10134				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	26.22398	99.94850	22.25127				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.20871	99.94597	9.52936				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.20871	99.94597	9.52936				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.20871	99.94597	9.52936				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.20871	99.94597	9.52936				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.20871	99.94597	9.52936				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
CLN261	On 26/03/2017	Spot Bond	99.94556	10.25704	99.94556	9.57791			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.19129	110.57517	9.16897			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.24218	100.09271	39.14704			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	40.31649	100.59304	40.21500			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	98.12100	99.85267	97.85832			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	55.48825	100.09928	55.35371			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	55.48825	100.09928	55.35371			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.24357	101.01926	10.21768			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.82519	100.09028	10.79895			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.58309	100.79299	14.54631			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.30899	100.10632	12.27915			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.14260	100.07520	9.12043			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.09311	100.07467	9.07108			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.14305	100.07203	9.12088			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.38385	100.58176	9.36023			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.87376	100.62464	10.84638			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.84640	100.62450	10.81909			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.12325	100.07182	9.10113			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
CLN279	On 20/06/2015	Spot Bond	100.10367	22.04243	100.10367	21.98899				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.45125	100.32695	9.42828				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.24559	100.05044	19.19895				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.08475	99.94992	22.03008				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.46169	100.07255	19.41451				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.03321	100.08473	10.00889				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.03321	100.08473	10.00889				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.03321	100.08473	10.00889				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.03321	100.08473	10.00889				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.96524	100.79550	9.94010				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.60067	100.46527	9.57706				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.15488	99.93367	10.64675				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.15488	99.93367	10.64675				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.05695	99.93449	10.54962				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.45952	99.84728	10.43366				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.05695	99.93449	10.54962				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.53378	99.84633	10.50774				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
CLN296	On 20/12/2017	Spot Bond	100.08705	1.45747	100.08705	1.45393			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.45952	99.84728	10.43366			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.48545	99.84728	10.45952			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.53378	99.84633	10.50774			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.42192	100.00000	5.40879			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.52192	100.00000	5.50855			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.45754	100.08579	1.45400			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01792	100.00000	0.01786			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
CLN314	On 14/11/2022	Spot Bond	9.54000	102.56766	9.54000	102.52245			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.74222	10.07000	101.72398			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.50484	100.00000	2.47959			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01462	100.00000	0.01459			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01746	100.00000	0.01740			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.41282	100.00000	2.40004			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.97980	100.00000	0.97525			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.15265	8.81000	101.06185			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.59073	100.00000	21.54242			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.59073	100.00000	21.54242			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73515	35.42491	0.73449			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	97.89817	156.72722	97.48837			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	153.18425	156.52494	152.53217			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	93.90919	100.90305	93.67308			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	93.90919	100.90305	93.67308			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.66573	164.96027	5.64404			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	99.04127	98.96405	98.79662			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
CLN57	On 30/04/2013	Spot Bond	98.95402	99.06042	98.95402	98.81573			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.63629	100.00000	13.60326			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	102.63768	102.57148	102.36818			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.78260	127.81539	9.75607			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.99125	80.28000	21.95577			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.04419	80.11138	22.00869			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.55760	101.51920	12.52608			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.55760	101.51920	12.52608			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.87339	100.07895	12.84218			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.47417	100.07296	10.44877			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.39053	100.07419	9.36777			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	97.01007	101.51807	96.66601			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.48904	100.07839	9.46604			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.49961	101.17107	10.47333			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
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.96753	112.14249	14.93137				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	100.89330	102.77374	100.63269				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.24786	104.83082	12.21953				0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.26823	123.34967	13.23325				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.20743	109.68398	21.15655				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.35735	116.79754	9.33399				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.84063	100.46415	27.77140				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.75241	100.49279	10.72537				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.76474	100.39083	27.69725				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.46148	100.94063	21.40728				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	97.82950	101.22658	97.56479				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
DENG43	On 28/01/2016	Spot Bond	100.00000	16.08573	100.00000	16.04590			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	98.76420	6.86000	98.72699			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	93.87133	100.00000	93.63664			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	47.32508	102.15380	47.20564			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	26.46367	102.26580	26.39681			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	67.64626	102.03232	67.47570			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	72.91447	105.76710	72.76809			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	19.07510	127.91650	19.02336			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	9.29546	116.63462	9.27189		99,525,137,688.34		853,307	48,184,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.97354	119.62218	8.95032		7,219,714,732,706.70		60,354,315	134,360,000.00
E170	On 01/08/2020	Spot Bond	146.45461	10.85493	146.45461	10.82204			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.11375	104.01633	16.07241			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	34.71247	100.57434	34.62795			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	14.14133	100.62205	14.10689			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.75891	100.65378	5.74488			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.34407	100.68546	2.33836			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	13.39045	128.03785	13.35409			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.71451	1.64500	118.70006			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.49259	104.49020	2.48662				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.52064	117.22671	10.49385				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.49408	117.96601	9.47019				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	13.02440	108.44717	12.99327				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.60127	100.61804	20.54940				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	60.55967	100.74391	60.40702				0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.98212	100.00000	33.89980				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.61640	100.00000	55.47713				0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	94.91433	100.00000	94.67464				0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	90.32695	100.00000	90.10981				0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.62879	124.62183	31.54187				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.70726	105.65441	27.64241				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.55653	106.40064	20.50390				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.24404	101.27791	11.21587				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.34168	100.72291	29.26772				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
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.83592	100.66122	40.73305			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.45459	100.64003	7.43582			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	41.39770	100.73714	41.29336			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.26739	100.71039	8.24655			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	85.32875	100.58516	85.06080			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	40.44950	100.60896	40.34766			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.79714	100.62801	20.74477			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	85.33672	100.58802	85.06874			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.85789	100.58833	6.84062			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.18343	100.61654	7.16534			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.11366	107.62781	19.06874		37,669,733,500.00		350,000	6,150,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.81786	115.04070	12.78589		261,985,177,168.20		2,277,326	159,022,200.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.48383	123.79417	9.45862		43,376,115,432.13		350,389	57,400,389.00
ES26	On 02/04/2026	Spot Bond	101.89369	7.58509	101.89369	7.56796		308,589,319,699.98		3,028,542	41,807,000.00
ES33	On 15/09/2033	Spot Bond	8.85500	87.51452	8.82500	87.74803		12,624,237,010.00		1,425,662	616,791,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.64191	100.52379	20.58998		0.00		0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.98830	101.23849	64.82560		0.00		0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.65977	100.00000	11.63058				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.34651	100.00000	11.31810				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	86.04687	100.72700	85.77464				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	86.11339	100.75346	85.84089				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	86.32622	100.83807	86.05286				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	86.44593	100.88562	86.17207				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.65875	106.83968	34.57823				16,560,150,400.00	155,000	14,492,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	11.10907	102.29365	11.08388				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.39433	100.22508	11.36667				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.23060	100.22502	8.21062				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.80746	101.16350	11.77792				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.24942	101.09860	8.22924				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.32338	109.77327	14.28898				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	8.96627	98.22086	8.94489				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	62.13951	100.00000	61.99574				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	97.12991	215.70757	96.57555				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	80.11065	105.50847	79.93261				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
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.85629	127.58470	2.84830			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.36848	273.62971	3.35256			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.70704	149.98730	1.70180			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.61758	199.45863	2.60765			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	20.04243	121.07209	19.99093			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.50167	100.00000	25.44553			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.50167	100.00000	25.44553			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.87062	52.69690	3.86614			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.60330	33.20196	3.60047			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.87920	31.98407	3.87626			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	64.64832	100.00000	65.65724			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	46.97861	100.55103	46.87360			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	94.65218	101.09338	94.41319			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.90613	100.83125	14.86853			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	57.98633	100.12935	57.84570			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	55.67631	100.07866	55.54134			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.58030	100.80714	14.54352			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.58030	100.80714	14.54352			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
FRC107	On 03/06/2021	Spot Bond	100.52930	9.88517	100.52930	9.86111			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.38677	100.79281	14.35050			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.82527	100.08975	10.79903			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	88.41098	100.50743	88.20304			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.88515	100.15766	14.84903			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.53897	100.07580	9.51584			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.35037	100.08460	10.32528			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.70929	100.10209	39.61300			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.74171	98.00000	9.71708			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.44728	100.00000	9.42293			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.74028	100.15523	14.70452			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.33013	100.08737	10.30509			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.20974	100.10732	12.18013			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.05041	100.11620	13.01875			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.90465	100.08283	9.88064			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.72628	102.36455	10.69975			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.22712	100.12857	14.19261			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
FRC124	On 20/06/2017	Spot Bond	100.08579	10.18172	100.08579	10.15703			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.98390	100.00000	7.96331			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.67560	100.10168	11.64729			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.56464	100.12161	13.53174			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.74569	100.09179	10.71962			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.33927	100.09811	11.31177			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.98118	100.11547	12.94970			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.18007	100.10701	12.15053			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.46574	100.12057	13.43309			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.17769	100.12805	14.14330			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.95151	100.11516	12.92010			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.60536	100.11151	12.57480			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.48765	100.09968	11.45980			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.30959	100.09779	11.28216			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.72285	100.12327	13.68957			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.57452	100.12172	13.54160			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.16908	100.11745	13.13714			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.74262	100.12348	13.70929			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
FRC142	On 20/09/2017	Spot Bond	100.10439	11.93278	100.10439	11.90385			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.78525	100.09221	10.75910			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.36039	100.07700	9.33771			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.30621	100.12940	14.27152			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	39.07189	100.09221	38.97716			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.13006	100.10419	22.07640			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.66568	100.72629	13.63124			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	21.71896	100.09926	21.66630			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.15203	100.08547	10.12742			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.16780	98.00000	2.16232			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.49631	100.08652	9.47329			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.70794	100.07817	8.68683			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	8.97740	100.08103	8.95563			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.62132	100.10890	11.59314			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	64.07633	100.20368	63.87147			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.07333	100.21459	37.98092			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	65.29912	100.20368	66.71636			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
FRC160	On 12/06/2014	Spot Bond	100.19795	37.98671	100.19795	37.89452			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.45789	100.07944	1.45435			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.59718	100.38297	0.59573			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	62.58770	100.00000	62.23952			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	62.58770	100.00000	62.23952			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.39446	100.00000	1.39169			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.46228	100.00000	1.45874			0.00	0	44,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	47.42142	100.57737	47.31540			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.91789	101.33365	43.80784			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.60016	100.08266	20.55022			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.04594	100.08218	16.00704			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.47828	101.28616	63.31927			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.16768	98.45245	10.14339			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	96.34370	101.29693	96.00391			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.77772	100.06887	37.68615			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.62596	101.11641	10.59938			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.86356	115.36587	5.84882			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
FRC67	On 20/09/2016	Spot Bond	100.08387	13.31315	100.08387	13.28088				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.39919	100.08483	13.36671				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.49199	115.54905	4.48069				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.32347	113.64754	32.25631				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.12139	115.36587	4.11104				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.97963	117.71276	5.96436				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.62085	118.00209	10.59820				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.74027	101.27177	11.71087				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.74446	100.00000	17.70147				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.42415	100.20020	17.38187				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.87006	100.17418	15.83156				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.16959	4.73000	109.14723				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.06316	100.17741	16.02418				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.33745	100.07144	10.31239				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.41156	100.08326	11.38389				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	29.87998	100.11237	29.80753				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.85639	100.09907	12.82522				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
FRC87	On 20/12/2016	Spot Bond	100.09502	12.48546	100.09502	12.45518			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	52.89592	100.06298	52.89591			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	52.90033	100.06521	52.90031			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	52.92164	100.06023	52.92162			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	52.97133	100.06131	52.97132			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.14791	100.08049	11.12088			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.09760	100.16123	15.06097			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.13815	100.08038	11.11115			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.35637	97.80179	29.28666			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.59006	100.16949	15.55224			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.98758	100.83728	14.94976			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	89.48300	99.94942	89.18975			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	90.61473	101.49845	90.31375			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	89.57423	99.46188	89.28192			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	90.43669	103.49133	90.13116			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	89.86175	97.69123	89.57309			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	89.54261	100.87998	89.24678			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	89.83346	101.02852	89.53628			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
FRE2F	On 02/08/2013	Spot Bond	101.21079	90.19067	101.21079	89.89184			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	90.41490	101.32512	90.11502			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.69718	144.28965	18.64063			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	82.01942	100.90946	81.77925		1,009,094,600,000.00	10,000,000	5,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	43.00920	103.60434	42.89927			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.38137	101.69223	22.32510			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.53946	103.43851	16.49725			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.19845	102.25429	10.17269			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.39664	101.76484	8.37528			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	15.14248	100.00000	15.11375			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.46856	261.70847	3.45265			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.37041	273.38978	3.35449			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.51267	256.75899	3.49677			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.58694	123.65104	2.58007			0.00	0	200,000.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.85967	101.04016	7.84002			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.86666	123.78317	2.85883			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.17151	101.29456	14.13601			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
FRS59	On 07/10/2016	Spot Bond	101.45459	12.11367	101.45459	12.08328			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	89.98402	101.10626	89.68614			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.73042	100.92257	7.71091			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.01293	100.00005	54.87966			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.45880	98.38735	2.45319			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.90302	101.21006	98.63252			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	53.02005	100.00000	53.02004			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.94440	100.42877	87.73720			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.84715	100.00000	0.84503			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.93862	104.97509	11.90841			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	86.00829	100.28475	85.81055			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.24535	100.19981	85.05129			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.41667	100.80772	7.39798			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.84390	101.07593	15.80515			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.25246	100.44759	8.23239			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.81275	100.17395	37.72100			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.33755	100.76967	14.30258			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	42.59663	100.98200	42.49023			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
FRS78	On 08/08/2013	Spot Bond	100.85889	87.59825	100.85889	87.31451				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.52100	102.64440	14.48420			513,222,000,000.00		5,000,000	2,000,000.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.20384	100.85054	62.04863				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.01685	108.09035	3.00947				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.97311	101.11747	10.94536				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.54569	100.16642	55.41093				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.34757	107.16699	35.26524			16,081,264,185,420.00		150,058,000	50,033,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.04752	108.33117	24.98867			46,474,071,930.00		429,000	1,494,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.36870	107.16932	12.33988				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.88010	109.08100	9.85676				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.35840	117.62764	14.32195				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.60462	108.91524	11.57677			29,407,114,800.00		270,000	1,655,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.88965	118.59653	11.85927				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.40274	109.40010	9.38011				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.75208	86.57971	12.72690				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.20596	100.55204	16.16651				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.36539	101.32185	17.32188				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
GFC03	On 10/04/2015	Spot Bond	101.40666	22.87924	101.40666	22.82187			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.85183	107.64302	15.81437			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	50.31267	98.75737	50.31266			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		13,930,000,000,000.00	139,300,000	163,650,000.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99789	100.00000	99.99782			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99884	100.00000	99.99878			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99850	100.00000	99.99844			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99748	100.00000	99.99741			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99707	100.00000	99.99701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.53432	101.20169	8.51296				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.60372	101.57032	10.57710				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.67256	100.58455	8.65098				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.84163	100.59878	8.81962				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.16837	100.62628	9.14554				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.40730	100.00000	2.40109				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.57379	100.66039	9.54995				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.13651	100.70773	10.11125				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	27.34073	100.25900	27.27434				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.60011	101.08226	12.56825			60,649,356,000.00	600,000	300,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	17.00455	101.25499	16.96197				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	12.05447	100.11004	12.02524				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.68502	101.64234	29.61044				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.23808	100.23736	8.21808				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.32018	99.99999	12.29033				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.06157	101.18024	22.00636				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
HILB02	On 13/09/2017	Spot Bond	100.20054	8.97958	100.20054	8.95779			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	96.41757	101.50868	96.16686			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	96.41757	101.50868	96.16686			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00078	100.00000	50.00077			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	83.86636	100.00000	83.69199			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	93.74562	101.18125	93.42440			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.30946	101.21718	22.25362			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.63199	107.10005	22.57242			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	96.55324	101.59173	96.30198			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	93.81863	101.22625	93.49705			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.64523	101.28016	22.58851			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.42184	117.06290	20.36368			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	96.72870	101.69896	96.47674			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	93.95005	101.30724	93.62777			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.07658	101.36111	23.01875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.35242	114.94363	21.29258				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	97.35030	102.07916	97.09583				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	94.12524	101.41519	93.80204				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.60329	101.46001	23.54407				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	97.72048	102.24978	97.46465				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	98.62584	102.77072	98.36640				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.40333	120.49879	9.37885			46,633,031,730.00		387,000	31,520,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.32624	278.97229	3.31032			278,972,290,000.00		1,000,000	78,500,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.32243	279.46415	3.30650			0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.60071	109.78196	9.57754			10,209,722,280.00		93,000	29,053,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.57707	110.08516	9.55389			0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.09000	113.98317	1.15500	113.18890			26,160,000,000.00		24,000,000	656,379,000.00
I2038	On 31/01/2038	Spot Bond	1.87500	111.26519	1.86500	111.46446			0.00		0	260,109,000.00
I2050	On 31/12/2050	Spot Bond	2.01500	116.95010	2.01500	116.93469			4,030,000,000.00		2,000,000	514,796,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.92008	94.50000	26.87106			0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.65281	111.10415	25.59129			0.00		0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.87298	101.98179	26.80673			407,927,160,000.00		4,000,000	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
IBL14		On 28/06/2015	Spot Bond	100.56090	22.21136	100.56090	22.15608		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	99.93156	98.90184	99.93156	98.36176		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.23834	56.28450	100.23834	56.14787		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	55.65790	100.38793	55.52260		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	104.99431	48.97092	104.99431	48.85874		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	15.59089	110.23108	15.55374		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	9.97350	114.54738	9.94898		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	49.10054	103.99743	48.98771		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	42.90422	101.06758	42.79696		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	40.20748	100.58995	40.10626		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	32.91942	111.22906	32.83658		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	13.23845	108.02289	13.20689		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	29.01667	100.81617	28.94347		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.95114	100.86946	10.92350		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.88558	123.12082	3.87530		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.51116	127.68743	2.50433		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	21.66055	99.85267	21.60699		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.06334	99.84531	9.04093		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
IBL39	On 02/04/2018	Spot Bond	108.72274	9.10552	108.72274	9.08383			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.31450	100.33316	19.26757			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.94846	100.11008	8.92677		1,001,100,800,000.00	10,000,000	5,000,000.00	
IBL43	On 15/11/2015	Spot Bond	100.65809	15.54528	100.65809	15.50612			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.46752	102.66026	10.44372			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.89717	99.50921	8.87735		12,339,142,040.00	124,000	71,000.00	
IBL48	On 19/03/2016	Spot Bond	100.00000	8.73702	100.00000	8.71586		42,200,000,000,000.00	422,000,000	382,200,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	97.27384	100.00000	97.03658			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00160	100.00000	0.00159			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.64247	100.89947	24.58723			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.64247	100.89947	24.58723			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.52525	101.97863	9.50359			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.34488	100.89947	9.32393			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.12923	4.00000	100.11846			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.81545	100.90751	14.77846			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.61904	100.84756	14.58256			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.85119	99.83295	14.81447			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
IFM01	On 31/03/2016	Spot Bond	114.58662	22.75649	114.58662	22.69993			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.43116	99.86601	31.35343			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.43116	99.86601	31.35343			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.49595	100.72296	10.46949			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.50837	100.00000	7.49018			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	92.15477	101.81841	91.84150			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	88.15847	101.39919	87.86973			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	86.20352	101.19088	85.92799			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.46895	103.56174	26.40899			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	82.62061	100.41740	82.36940			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	59.43880	100.58388	59.28918			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	55.92817	100.00000	55.79120			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	95.47120	101.41671	95.23942			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.44467	101.24311	18.39797			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			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
IND314	On 02/04/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		1.28680	100,000.00000	1.24298			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		90.57072	100.00000	90.34653			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		90.34653	100.00000	90.12346			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		90.12346	100.00000	89.90148			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059			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
IND331	On 07/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			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
IND349	On 03/12/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	89.68563	100.81810	89.38849				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	89.06250	100.00000	88.78505				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.26731	100.70818	90.05107				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.53090	101.98370	19.48168				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.35580	106.31357	19.30517				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.58624	104.39662	18.53841				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.35033	99.99991	8.33009				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.58223	100.36848	29.51033				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.91294	100.00021	10.88652				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.10495	6.50000	103.08683				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	100.81968	101.36114	100.54653				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.15825	101.10456	97.89926				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.26456	100.08473	11.23726				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.01487	101.44140	31.49718				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
ING169	On 07/06/2013	Spot Bond	100.25042	85.57887	100.25042	85.38352			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	87.55263	100.38408	87.34789			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	82.36574	100.38408	82.11613			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.38415	100.00000	22.32810			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.32586	100.00000	14.28999			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.77792	100.27920	84.58610			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.27861	100.08647	81.09787			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	99.58709	100.00000	99.22363			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	99.09539	100.00000	98.65691			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	95.10890	100.00000	94.86812			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	55.95176	100.00000	55.81006			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	55.95176	100.00000	55.81006			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	56.38254	100.00000	56.22743			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	56.89915	100.00000	56.72783			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	80.90909	100.00000	80.66465			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	54.64882	100.00000	54.51197			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
ING201	On 07/06/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	79.08309	100.00000	78.85714			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	53.61471	100.00000	53.48483			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.81816	100.00000	13.78469			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	78.02750	100.00000	77.81135			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	83.29097	100.00000	83.10630			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	100.00000	77.81135	100.00000	77.59640			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	93.92717	100.90615	93.69100			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	61.72640	100.92542	61.57054			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	61.72640	100.92542	61.57054			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.34792	101.29332	64.18673			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.78296	100.00000	60.63570			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.75309	102.06095	33.89534			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.15818	101.68471	26.09169			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	57.78798	100.42003	57.64746			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	22.38207	101.24581	22.32604			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.79706	101.27443	13.76251			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
IPF03	On 13/04/2017	Spot Bond	101.29354	10.37019	101.29354	10.34422			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.95341	107.00679	14.91824			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	51.90413	105.51634	51.78277		16,777,098,060.00		159,000	88,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.84609	100.55058	16.80416			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.31965	111.16948	15.28228		27,014,183,640.00		243,000	12,639,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.37797	100.64446	29.30398			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.43705	100.00026	20.38755			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.54045	106.83400	25.48046			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.98428	100.08056	9.96007			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.27392	100.38986	8.25380			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.72417	117.02647	2.71725			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.09108	129.51692	2.08519			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	82.29984	100.38643	82.05341			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.53148	99.81973	7.51287			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	9.01814	101.53934	8.99550			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.91751	101.19270	8.89520			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	8.22583	100.25130	8.20586			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.56398	99.94061	7.54525			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
IV02E	On 17/10/2013	Spot Bond	100.95973	63.57360	100.95973	63.41482			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.49237	92.45654	2.48696			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.41967	95.34778	2.41428			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00289	100.00000	0.00288			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	58.86198	100.52241	58.71391			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	109.20230	103.46133	108.89793			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.00000	55.92817	100.00000	55.79120			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	98.65024	99.88087	98.38465			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.10174	114.89453	18.05641			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.91117	101.30356	10.88353			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.06888	129.51692	2.06306			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333		16,000,000,000,000.00	160,000,000	80,000,000.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			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
IVA316	On 18/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA325	On 20/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			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
IVA334	On 22/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			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
IYA351	On 19/12/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	96.43741	99.74330	96.09507			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.04918	100.81205	8.02888			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	42.41723	101.01716	42.31123			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.87318	101.02507	21.81852			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.89387	100.00000	9.86937			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	52.58441	100.00000	52.45703			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	34.60502	100.00000	34.43384			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	89.68563	100.81807	89.38849			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	91.55583	100.65963	91.33121			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	90.00000	100.00000	89.70100			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	93.14553	100.00000	92.92109			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	56.60112	100.00000	56.45939			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.82603	100.00000	58.68036			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.68661	100.00000	55.55023			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.82463	101.04078	16.78258			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.35431	100.00000	9.33088			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.36613	100.00000	30.29093			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	9.33088	100.00000	9.30752			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	96.13187	100.00000	95.89215			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	95.82162	100.00000	95.58267			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.56523	102.42188	2.55948			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.91467	101.21431	10.88704			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	105.32857	100.00000	105.04543			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.92372	153.49881	13.87997			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	62.77910	101.46222	62.62161			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	25.93545	100.47188	21.96781			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.58785	103.08494	10.56356		61,129,369,420.00	593,000	4,834,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.60820	101.72477	1.60457			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.33639	100.30391	18.29185			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.15645	100.60223	23.10467			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.64102	100.33330	14.60545			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	89.38848	100.80210	89.09334			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
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.49865	101.14527	64.33730			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	95.61653	98.43044	95.37061			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		8,000,000,000,000.00	80,000,000	20,000,000.00	
MAQ032	On 11/06/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	97.93008	101.29323	97.67327			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.98699	101.31233	43.87680			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	88.15066	100.54173	87.94327			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	39.35195	100.58073	39.25289			0.00	0	91,340,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.96978	101.30733	30.89219			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.93019	101.17095	21.87532			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.10237	99.84625	16.06210			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.05188	99.84060	8.03175			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
MBF031	On 06/12/2013	Spot Bond	100.25866	53.66762	100.25866	53.53731				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	62.48306	101.08567	62.32683				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.89255	100.00000	62.73681				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.83134	100.00000	59.68151				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.75842	100.00000	44.64758				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.14737	100.00000	34.06464				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.35192	100.00000	29.27841				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.17597	100.00000	21.12467				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.56174	109.95029	12.53155			7,256,719,140.00	66,000	38,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.42339	100.21678	27.35683				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.84213	100.18427	55.70663				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.98074	100.20050	26.91526				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.90063	101.34831	35.91171				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.93142	101.35889	35.96681				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	11.56279	101.41174	14.76816				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.68023	103.44664	8.66025				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	103.61067	8.32253	103.61067	8.30336				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	13.26093	101.86568	17.42042				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.48555	104.35890	11.45894				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.57451	104.67108	11.54763				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.08282	106.18586	32.00784				0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.38204	100.06286	14.34718				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.02337	100.06556	7.00635				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.66444	110.15502	9.63892				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.19299	107.16233	19.14829			16,824,485,810.00		157,000	25,386,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	20.36689	100.44922	20.31735				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	13.66892	104.78971	13.63731				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.34986	100.42970	87.14693				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.30143	104.79935	13.27068			14,567,109,650.00		139,000	6,380,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	39.84789	110.61908	39.75109			38,937,916,160.00		352,000	902,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.15675	110.59153	22.10293				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	12.34141	115.34633	12.31039			26,068,270,580.00		226,000	2,927,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	67.26793	102.81634	67.11479				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	50.30853	98.77372	50.30852				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	98.48888	96.35986	98.48888	96.10996			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	25,000,000.00
MTNC15	On 24/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		68,700,000,000,000.00	687,000,000	600,000,000.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.45709	100.00000	6.44093			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17107	100.00000	0.17064			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.76064	100.00000	6.74370			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.84342	100.00000	6.82628			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.28865	100.89771	6.27277			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.37242	100.61875	6.35636			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.48804	100.62967	6.47171			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.54256	100.63509	6.52608			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.60798	100.64159	6.59133			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.77148	100.65787	6.75442			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.88044	100.66881	6.86310			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.00029	100.68074	6.98265			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.10922	100.69157	7.09130			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.16369	100.69687	7.14564			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	100.76218	7.81674	100.76218	7.79704			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.57769	100.83813	8.55606			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.17107	100.00000	0.17064			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.17107	100.00000	0.17064			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.70897	103.67668	10.68429			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.72294	101.36748	42.61585			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.40129	100.92433	29.32789			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	27.81416	100.76441	27.74403			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.35155	100.97362	10.32541		40,389,448,000.00	400,000	200,000.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.82476	100.60434	19.77484			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.03046	100.47967	9.00775			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	19.56353	112.76469	19.51604		23,229,526,140.00	206,000	41,424,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	20.12097	100.61353	20.07195			0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.88312	122.79495	9.85745		23,699,425,350.00	193,000	4,311,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.67018	32.99078	3.66732			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	96.82296	101.43082	96.57138			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.24855	108.29303	28.18147			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.40542	101.23516	22.34933			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
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.58003	101.30698	8.55853			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.90426	104.56520	47.79489			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	54.47702	100.00004	54.34504			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.26529	109.74955	15.22904		39,290,338,900.00	358,000	5,705,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.52260	100.00006	14.48742			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	116.77593	119.17407	120.93240			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.25078	100.00000	37.18010			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	47.05160	100.00000	46.96234			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.52359	100.00000	35.45619			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.68404	100.00000	33.62013			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.42496	100.55018	28.35343			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	53.38649	99.94761	53.38648			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	53.35134	99.94811	99.72692			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	53.35134	99.94811	99.72692			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	53.35134	99.94811	99.72692			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.71573	99.86407	22.65955			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.34139	101.50309	23.28282			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
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.87876	101.36582	22.82141			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.52089	100.40506	20.47100			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.60429	80.20911	20.57107			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.35894	100.38119	15.32161			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.83061	101.10639	16.78851			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.48837	101.21257	17.44459			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.73140	101.03995	16.68958			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.60673	101.41775	14.57010			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.62872	76.11506	16.60295			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	82.36625	100.41337	82.12248			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	55.50136	100.10537	55.36678			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	55.45202	100.10374	55.31756			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.63084	99.82783	21.57736			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.88225	100.74066	9.85735			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.92000	100.07228	8.89837			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.13370	100.06803	19.08732			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.77917	101.43571	9.75465			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
NCLN78	On 20/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474			25,000,000,000,000.00	250,000,000	250,000,000.00	
NCLN79	On 20/03/2016	Spot Bond	100.00000	10.73740	100.00000	100.00000			0.00	0	0.00	
NED11	On 17/09/2015	Spot Bond	110.75661	19.93264	110.75661	19.88495			0.00	0	0.00	
NED6	On 20/09/2013	Spot Bond	105.36061	69.30841	105.36061	69.17650			0.00	0	0.00	
NED8	On 08/02/2014	Spot Bond	106.42411	52.82934	106.42411	52.70496			0.00	0	3,606,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	7.86558	101.17472	9.20176			0.00	0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.83869	119.90407	17.79246			0.00	0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.27628	108.97397	10.24849			0.00	0	0.00	
NHM001	On 04/09/2015	Spot Bond	100.47393	21.86924	100.47393	21.81603			0.00	0	0.00	
NILB10	On 08/12/2016	Spot Bond	156.96491	6.14663	156.96491	6.12663			0.00	0	0.00	
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.56149	115.40836	9.53747			0.00	0	0.00	
NPL02	On 13/06/2013	Spot Bond	97.39714	82.58970	97.39714	82.40808			0.00	0	0.00	
NPL03	On 12/12/2013	Spot Bond	100.19307	55.84908	100.19307	55.71356			0.00	0	0.00	
NPL04	On 13/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.03573	114.59979	10.00736			0.00	0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.33068	100.55569	12.29965			0.00	0	0.00	
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.75783	100.53494	39.65780			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14		On 22/05/2013	Spot Bond	100.49411	88.86533	100.49411	88.65435		0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.52625	20.01434	100.52625	19.96399		0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	116.99821	10.02684	116.99821	9.99799		0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.56446	39.99466	100.56446	39.89400		0.00	0	0.00
NQ1B13		On 22/05/2013	Spot Bond	100.52540	89.01716	100.52540	88.80576		0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	100.54276	20.18726	100.54276	20.13646		0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	114.44931	10.43068	114.44931	10.40122		0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	100.59918	40.28120	100.59918	40.17979		0.00	0	0.00
NQ1C13		On 22/05/2013	Spot Bond	100.56709	89.22432	100.56709	89.01236		0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	100.57314	20.51597	100.57314	20.46433		0.00	0	0.00
NQF1A9		On 22/05/2013	Spot Bond	100.57316	89.25384	100.57316	89.04179		0.00	0	0.00
NQF1B9		On 22/05/2013	Spot Bond	100.58790	89.42491	100.58790	89.21243		0.00	0	0.00
NQF1C9		On 22/05/2013	Spot Bond	100.65124	89.63331	100.65124	89.42022		0.00	0	0.00
NQF1D4		On 22/05/2013	Spot Bond	100.70756	89.90733	100.70756	89.69349		0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	100.72887	9.12782	100.72887	9.10481		0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	100.67612	13.73392	100.67612	13.69932		0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	134.34526	74.76443	134.34526	74.54679		0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	108.59837	49.32053	108.59837	49.20248		1,737,573,920,000.00	16,000,000	32,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	125.30314	13.68857	125.30314	13.65204			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.77421	134.80590	13.73506			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.49406	171.14853	5.47501			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	12.59631	135.14144	12.56063			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	97.02144	101.23304	96.76914			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.51693	101.21485	43.40799			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.38596	101.18197	43.27740			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.69313	101.47481	12.66093			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	29.51328	100.95122	29.43875			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	91.30755	100.91565	91.00274			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	21.74120	101.05067	21.68685			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	100.00000	1.45520	100.00000	1.45874		116,200,000,000,000.00	162,000,000	1,200,000,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.59640	100.00000	16.55530			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.65036	100.00000	16.60913			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.68274	100.00000	16.64143			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.45983	100.00000	17.41659			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
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.32326	100.00000	18.27789			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.71971	100.00000	23.66097			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.56175	108.19161	21.51059		50,741,865,090.00	469,000	10,366,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.29461	100.00000	6.27885			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.12921	104.37000	17.09570			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.36152	100.00000	25.29872			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.10481	100.00000	9.08275			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	84.81523	100.19068	84.62433			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	75.28391	100.00000	75.13745			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.00520	100.10564	37.91305			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.62194	100.09773	33.54042			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.12595	100.09376	83.93760			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.24794	100.09863	84.05932			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	78.91952	100.10500	78.69889			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.12156	100.10840	38.02912			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
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.62063	100.10173	33.53911				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.45126	100.10673	84.26217				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	78.94499	100.10663	78.72429				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.38165	100.11457	38.28857				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	33.61905	100.10653	33.53753				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	84.81721	100.12130	84.62728				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.66908	100.12138	38.57530				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	33.61722	100.11212	33.53570				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	85.14250	100.13423	84.95181				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	100.00000	0.00024	100.00000	100.00000				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	59.71695	100.68448	59.56651				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.70094	116.98567	34.61419				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
R009P	On 15/09/2014	Spot Bond	91.25497	33.11533	91.25497	33.04775			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90154	40.60007	0.90063			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	5.52500	118.57910	5.43000	118.80329		102,944,909,906,475.00	632,562,879	5,290,835,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.39437	124.15418	19.34353			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.83014	86.87026	16.79717			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.34454	130.95502	13.30806			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	9.05444	82.70497	9.03742			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	76.34006	107.05466	76.17762			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.48500	128.31990	7.43500	128.79406		112,149,363,676,200.00	983,214,920	1,317,679,899.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81201	38.29047	0.81123			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.74462	36.16829	0.74394			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	211.70054	2.30000	211.67104			0.00	0	67,000,000.00
R197	On 07/12/2023	Spot Bond	0.84000	290.54330	0.89000	289.26833		73,504,704,000.00	87,505,600	222,878,000.00	
R201	On 21/12/2014	Spot Bond	5.32000	107.89542	5.24500	108.00792		2,018,867,882,080.00	379,486,444	777,419,102.00	
R202	On 07/12/2033	Spot Bond	1.65000	218.40449	1.65000	218.37794		681,215,040,000.00	412,857,600	833,649,400.00	
R2023	On 28/02/2023	Spot Bond	6.91000	106.50354	6.84500	106.96440		9,903,420,340,370.00	433,201,207	3,188,025,945.00	
R203	On 15/09/2017	Spot Bond	5.95500	109.13520	5.87000	109.46558		13,830,665,191,245.00	322,529,839	5,125,525,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.22000	110.55446	6.13500	110.96295			15,319,915,071,880.00	463,008,854	4,932,748,309.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.54478	108.88836	8.52462			105,655,496,060,336.00	970,310,289	2,657,176,649.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.69171	100.00000	43.58352			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.33000	103.12993	5.26000	103.17062			4,938,165,050,000.00	926,485,000	1,674,441,000.00	
R207	On 15/01/2020	Spot Bond	6.44500	105.76791	6.38000	106.11345			15,021,956,708,640.00	330,792,352	5,272,438,800.00	
R208	On 31/03/2021	Spot Bond	6.58500	100.92363	6.51500	101.34014			27,588,500,894,010.00	189,597,706	7,576,908,185.00	
R209	On 31/03/2036	Spot Bond	8.31500	78.89025	8.28500	79.12809			27,850,281,770,870.00	349,402,498	9,615,638,998.00	
R210	On 31/03/2028	Spot Bond	1.47500	163.22759	1.47500	163.20853			251,143,825,000.00	170,267,000	308,302,500.00	
R211	On 31/01/2017	Spot Bond	0.50000	114.67035	-0.46000	114.66159			(159,104,000,000.00)	318,208,000	359,189,000.00	
R212	On 31/01/2022	Spot Bond	0.62000	135.84889	0.64000	135.62015			204,795,300,000.00	330,315,000	1,422,310,900.00	
R213	On 28/02/2031	Spot Bond	8.04500	90.65491	8.00500	90.98573			18,011,553,286,170.00	238,850,626	4,819,026,086.00	
R214	On 28/02/2041	Spot Bond	84.68795	8.06787	84.68795	8.05241			181,484,665,407,687.00	142,980,972	6,760,824,203.00	
R224C	On 15/09/2013	Spot Bond	96.64575	68.58361	96.64575	68.45929			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	47.26732	94.28171	47.16821			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.91046	91.87036	32.84292			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.49954	88.83566	23.45264			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.83014	86.87026	16.79717			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
R229C	On 15/03/2016	Spot Bond	84.86749	12.23224	84.86749	12.20875			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	9.05444	82.70497	9.03742			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	81.12264	97.62766	80.94700			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	56.25134	95.17874	56.13116			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	38.88205	92.80992	38.80069			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	27.26515	90.60553	27.20923			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.60702	87.76872	19.56787			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.14223	85.82547	14.11452			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.38175	83.71772	10.36182			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.77640	81.42381	7.76182			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.22770	77.48625	6.21651			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.86574	75.13464	4.85722			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.96342	72.16183	3.95671			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.17396	70.13136	3.16872			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.57348	68.17127	2.56934			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.11632	66.23386	2.11299			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.89118	63.06100	1.88833			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.60056	61.24492	1.59822			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
R339C	On 21/06/2021	Spot Bond	59.05342	1.40780	59.05342	1.40580			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.21558	57.39997	1.21390			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.05915	55.80907	1.05772			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.93079	54.27807	0.92957			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82106	52.85822	0.82000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.72934	51.49553	0.72842			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.09781	44.45722	1.09660			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.02203	43.11572	1.02093			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95721	41.83089	0.95622			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90154	40.60007	0.90063			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.85354	39.42073	0.85270			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81201	38.29047	0.81123			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77597	37.20704	0.77525			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74462	36.16829	0.74394			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	57.34263	100.16140	57.20351			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	95.22061	101.36584	94.88925			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	16.03325	101.68455	15.99295			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
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.54075	100.60342	21.48652			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.61947	100.00000	2.61298			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.22344	100.32689	86.02605			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.22440	100.32010	86.02702			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	80.98099	100.32441	80.74836			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	53.48483	100.00000	53.35526			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.52507	101.54349	21.47104			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.36822	100.00000	8.34795		27,800,000,000,000.00	278,000,000	164,000,000.00	
RDFB03	On 22/03/2016	Spot Bond	100.00000	8.67368	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	90.93374	100.00000	90.78683			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.53858	101.21857	30.46213			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.59270	100.60466	20.54085			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	65.70842	101.28378	65.54384			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.93240	100.77784	8.90988			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	9.18645	100.00000	9.16345			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			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
RESB01	On 03/06/2014	Spot Bond	100.38116	39.17090	100.38116	39.07568				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	102.09902	30.64573	102.09902	30.56755				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.01608	99.79665	12.98391				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.14333	101.65073	13.10993				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.86237	101.46985	16.81959				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.86237	101.46985	16.81959				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	94.95575	101.38750	94.62639				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	84.07457	100.62446	83.81535				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	79.83997	100.24328	79.61464				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.56527	101.50905	65.40073				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.05950	99.91990	14.02471				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.62551	99.90988	11.59674				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.47116	100.25061	85.27739				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.97978	100.36848	17.93608				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	60.00449	100.00000	59.85590				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.46650	12.95000	101.43133				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
RP019	On 08/09/2014	Spot Bond	100.00000	34.23029	100.00000	34.14737			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	58.41437	100.51732	58.27220			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	55.06142	100.00000	54.92354			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.20433	100.62598	29.13078			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.90596	5.25000	100.89152			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98306	100.00000	0.98065			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.26912	100.00000	4.25855			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.83534	100.00000	9.81071			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.27559	101.48404	20.22966			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.83800	115.23085	12.80595		10,140,314,800.00		88,000	5,050,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.89975	104.86804	10.87836			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.09744	114.56238	16.05721			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.31500	100.56539	11.28653			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.35044	107.95466	13.31882			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.21354	101.20234	8.19298			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.42737	100.11990	7.40936		100,119,900,000.00		1,000,000	1,000,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.26234	101.08312	8.24145			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.65173	101.24095	8.63007			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
SBK19	On 24/10/2019	Spot Bond	101.21627	8.62669	101.21627	8.60511			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.16568	107.37565	26.10363			0.00	0	14,603,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	103.83211	102.36256	103.55343			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.08478	105.03639	13.05447			0.00	0	6,602,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	46.40578	132.16219	46.27308			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	57.49807	162.56493	57.35342			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	97.91846	155.18315	97.51250			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.24906	120.12124	20.19735			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.16628	120.50039	20.11465			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.12495	120.69056	20.07337			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.98128	106.46393	9.95816			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.21060	120.29708	20.15894			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.18991	120.39190	20.13827			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	97.13131	215.59863	96.57722			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.79836	100.10760	8.77703			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.14049	99.06612	40.04406			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
SBN50	On 23/09/2014	Spot Bond	100.00010	38.64520	100.00010	38.55159			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.82905	99.81852	10.80227			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	97.12790	99.79990	96.78044			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.13462	100.00000	60.98153			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	9.98441	109.84578	9.96068			0.00	0	50,000,000.00
SBS14	On 07/02/2014	Spot Bond	100.78863	60.73839	100.78863	60.58522			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.11005	100.87410	13.07733			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.55923	99.99987	7.54092			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.42225	100.00000	1.41909			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.79041	99.99997	7.77154			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.37473	113.08735	11.34676			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.61388	109.22356	12.58355			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.97551	100.77436	7.95540			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.71336	100.47821	27.64367			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.20470	100.50480	9.18154			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.79537	100.51996	7.77577			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.53673	106.95022	11.50946		59,143,471,660.00	553,000	3,617,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.52947	102.76906	10.50537			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
SBS4	On 16/11/2021	Spot Bond	104.14309	11.22441	104.14309	11.19845			0.00	0	33,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	54.46781	103.79928	110.69021			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.69220	120.54819	15.65135		13,260,300,900.00		110,000	1,165,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	92.14151	120.15971	91.90628			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.37622	272.67152	3.36030			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.77833	123.12082	4.76568			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.64696	114.44000	9.62061			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	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
SHF01	On 15/12/2016	Spot Bond	100.00000	3.61357	100.00000	3.60482				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24758	82.63494	0.24704				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.09653	120.42805	5.08290				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.10495	6.50000	103.08683				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.94999	100.12305	10.92343				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	98.36251	99.88484	97.82853				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.32893	99.87542	22.27370				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.91868	100.24421	9.89406				0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.99767	103.11523	12.96801			12,786,288,520.00		124,000	87,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	8.92975	100.24161	8.90807			4,038,293,403,816.00		40,285,600	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	74.23821	105.71322	74.08617				0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.88986	112.32955	13.85570			43,583,865,400.00		388,000	8,594,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	86.86136	101.56711	86.66978			13,203,724,300.00		130,000	71,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	10.08774	105.65786	10.06452			55,153,402,920.00		522,000	18,861,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.90435	100.80059	39.80371				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.50957	100.58343	12.47808				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.30119	100.81342	20.24999				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.30102	100.58796	9.27761				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
SSA01	On 28/06/2016	Spot Bond	107.52630	16.54310	107.52630	16.50404			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.03055	101.25454	21.97539			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.92910	100.41357	10.90252		401,654,280,000.00		4,000,000	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.54703	99.94314	9.86927			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.36435	101.14726	10.33843			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.28349	94.17275	7.26807			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.31398	93.82087	7.29854			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.61032	104.67610	31.53729			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.71358	101.56575	8.69384			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.28110	100.11486	9.25860			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.86540	107.35953	9.84240			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.91897	121.64737	19.86760			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.21699	105.50721	2.21164		1,477,100,940,000.00		14,000,000	10,000,000.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.18269	100.00000	11.16222			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			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
SYN923	On 21/08/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	66.66671	100.00000	66.66670			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			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
SYN983	On 27/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506		20,200,000,000,000.00	202,000,000	101,000,000.00	
SYN988	On 30/07/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.97995	119.55998	24.91572			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.40851	111.67266	12.37831			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	43.50905	100.00000	43.41170			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.63123	100.00000	29.55784			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.18393	100.00000	15.14591			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.25731	104.23307	48.14741			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.28435	101.16928	98.02487			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
TFS78	On 18/04/2013	Spot Bond	101.07247	96.75333	101.07247	96.50210			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	21.10821	100.91059	21.05551			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.99433	110.02135	13.96048			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	53.77357	100.00000	53.64187			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	59.10858	100.55190	58.95984			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	59.51713	100.62855	59.36725			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.51837	101.17076	7.49956			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.74982	101.20716	7.73042			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.83340	103.42947	8.81308			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.84007	100.80622	9.81554		403,224,880,000.00	4,000,000	1,000,000.00	
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.12229	100.83814	10.09704			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.94485	100.90574	2.93821			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.45227	100.17362	7.43380			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.74657	100.18041	7.72735			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.02247	100.00000	3.01570			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.24696	101.28535	8.22630			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.62995	100.89554	10.60341			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.30844	101.45249	9.28508			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
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.56515	101.00134	11.53625			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.66183	102.14068	13.62735			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.47023	101.44362	15.43142			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.58312	101.20953	13.54912			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.82318	101.06155	6.80612			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.34469	101.14347	7.32632			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.42834	105.45079	7.40905			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.38558	101.30716	8.36457			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.84728	101.37985	8.82510			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.70739	102.14790	13.67280			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.27299	101.15653	13.23978			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.78801	101.18212	16.74601			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.52966	101.20040	13.49580			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.51765	101.18212	7.49885			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.63338	101.20040	7.61428			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.69123	101.20953	7.67198			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.35856	101.17116	13.32514			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
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.52966	101.20040	13.49580			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.11732	101.30089	14.08195			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.26924	101.30089	8.24852			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.11732	101.30089	14.08195			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.97068	101.44699	14.93313			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.42262	101.48350	9.39897			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.91739	101.43786	14.87998			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.15987	102.16719	19.11150			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.00135	102.21271	13.96599			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.31815	102.19450	19.26938			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.49276	99.87885	65.33076			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.28013	111.48563	29.20894		15,273,531,310.00	137,000	2,079,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.95536	102.36770	6.94194		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	111.51511	12.96678	111.51511	12.93506		34,792,714,320.00	312,000	995,181,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	8.98156	120.69176	8.95855		94,408,353,349.52	782,227	233,521,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.73065	122.92168	12.69700		28,640,751.44	233	109,736,233.00	
TN25	On 19/08/2025	Spot Bond	112.54971	9.20319	112.54971	9.18052		0.00	0	146,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	11.47797	105.64973	11.45111		67,298,878,010.00	637,000	8,061,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.98166	100.66243	6.96407				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.14494	100.67816	7.12695				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.35173	100.69808	7.33320				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.37348	100.70018	7.35491				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.39536	100.79857	8.37419				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.24202	101.00182	14.20604				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.41201	101.21676	22.35590				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	10.09765	101.26720	10.07235				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.80454	101.29746	8.78249				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623	10.00000	99.83951				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86957	9.75000	99.84350				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.87172	100.00000	9.84628				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	90.75246	97.87620	90.53214				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	79.72207	99.82860	79.54862				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	85.17204	97.76060	84.97819				0.00	0	0.00
TSP137	On 08/08/2013	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
TSP138	On 06/02/2014	Spot Bond	100.00000		54.77186	100.00000	54.66795			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000		87.74038	100.00000	87.52998			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000		80.42807	100.00000	100.00000		5,200,000,000,000.00	52,000,000	52,000,000.00	
TWCJ01	On 14/05/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743		9.47444	120.75743	9.45015			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503		43.57447	101.23503	43.46538		16,197,604,800,000.00	160,000,000	80,000,000.00	
UTR042	On 19/04/2016	Spot Bond	101.32511		14.35262	101.32511	14.31665			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719		22.37710	101.70719	24.29020			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481		11.34643	110.55481	11.31932			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		61.46022	100.00000	61.30631			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		61.70728	100.00000	61.55276			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		61.78964	100.00000	61.63491			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302		21.02819	100.80302	20.97516			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292		13.02133	100.83292	12.98848			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
VKE03	On 08/05/2017	Spot Bond	100.83423	9.68332	100.83423	9.65888				0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.08753	128.75000	13.05790				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.28427	121.77342	18.23630			243,546,840,000.00	2,000,000	94,503,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.99343	243.55465	4.97112				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	25.08146	107.94222	25.02173				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	13.12119	110.97172	13.08923				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	11.01656	113.15781	10.98930				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.84663	112.59168	10.81990				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.66475	113.82178	10.63824				0.00	0	347,800.00
Z006	On 31/08/2013	Spot Bond	96.69614	70.49327	96.69614	70.36187				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	58.76114	95.45272	58.63529				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.26190	87.68655	19.22325				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.82252	93.89641	45.72572				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.14622	92.71091	38.06603				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.81248	86.49267	15.78128				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.42365	90.84932	28.36491				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
Z071	On 01/07/2015	Spot Bond	87.67412	19.22702	87.67412	19.18845			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.30362	67.16812	2.29994			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.24222	100.00000	9.22469			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03722	100.00000	0.03715			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.24222	100.00000	9.22469			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.76374	100.00000	24.71676			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.33455	100.00000	25.28648			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.75046	100.00000	23.70540			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.52057	100.00000	22.47784			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.31385	100.00000	21.27341			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.31385	100.00000	21.27341			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.91051	100.00000	18.87463			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.91051	100.00000	18.87463			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			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
ZA020	On 21/09/2015	Spot Bond	100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.26028	100.00000	11.23892			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.59638	100.00000	10.57628			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.02860	100.00000	10.00957			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.47323	100.00000	9.45526			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.91469	100.00000	8.89778			0.00	0	0.00
Total for j-Bonds :									,108,034,838,189,690.00	,380,007,387	92 881 117 598.00
Grand Total:									18,035,887,444,880.00	180,112,670	92 882 778 830.00