



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.92370	8.92370	8.92730	8.92730		11.58	106,218,801.10	11,903	310,454.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	1.51560	0.00152	1.68380	0.00168	1.516	21.12	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,627.81560	1.62782	1,624.38380	1.62438	1,627.816	21.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.60190	0.00060	0.67620	0.00068	0.602	21.93	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,926.90190	1.92690	1,923.37620	1.92338	1,926.902	21.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.31190	0.00031	0.35440	0.00035	0.312	21.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,076.61190	2.07661	2,073.05440	2.07305	2,076.612	21.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	15.61420	0.01561	16.99940	0.01700	15.614	15.69	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	691.91420	0.69191	689.69940	0.68970	691.914	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	5.39560	0.00540	5.94060	0.00594	5.396	18.12	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,081.69560	1.08170	1,078.64060	1.07864	1,081.696	18.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	3.27160	0.00327	3.61940	0.00362	3.272	19.22	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,279.57160	1.27957	1,276.31940	1.27632	1,279.572	19.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	23.92030	0.02392	25.89290	0.02589	23.920	14.68	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	550.22030	0.55022	548.59290	0.54859	550.220	14.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	20.67750	0.02068	22.43210	0.02243	20.678	15.02	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	596.97750	0.59698	595.13210	0.59513	596.978	15.02	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	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	17.93620	0.01794	19.49550	0.01950	17.936	15.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	644.23620	0.64424	642.19550	0.64220	644.236	15.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	35.76080	0.03576	38.43260	0.03843	35.761	13.85	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	432.06080	0.43206	431.13260	0.43113	432.061	13.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	32.32910	0.03233	34.81460	0.03481	32.329	14.01	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	458.62910	0.45863	457.51460	0.45751	458.629	14.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	26.94150	0.02694	29.10670	0.02911	26.942	14.41	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	513.24150	0.51324	511.80670	0.51181	513.242	14.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	53.66540	0.05367	57.16290	0.05716	53.665	13.20	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	329.96540	0.32997	329.86290	0.32986	329.965	13.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	45.30250	0.04530	48.44150	0.04844	45.303	13.47	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	371.60250	0.37160	371.14150	0.37114	371.603	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	38.25540	0.03826	41.05650	0.04106	38.255	13.74	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	414.55540	0.41456	413.75650	0.41376	414.555	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	98.27580	0.09828	103.10090	0.10310	98.276	12.23	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	194.57580	0.19458	195.80090	0.19580	194.576	12.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	88.95500	0.08896	93.56800	0.09357	88.955	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	215.25500	0.21526	216.26800	0.21627	215.255	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	75.23950	0.07524	79.48500	0.07949	75.239	12.66	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	251.53950	0.25154	252.18500	0.25218	251.540	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	172.70340	0.17270	178.30810	0.17831	172.703	11.59	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	99.00340	0.09900	101.00810	0.10101	99.003	11.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	145.05370	0.14505	150.56930	0.15057	145.054	11.58	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	121.35370	0.12135	123.26930	0.12327	121.354	11.58	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	104.98220	0.10498	109.94140	0.10994	104.982	12.12	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	181.28220	0.18128	182.64140	0.18264	181.282	12.12	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	236.70420	0.23670	242.26540	0.24227	236.704	11.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	63.00420	0.06300	64.96540	0.06497	63.004	11.61	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	223.00990		0.22301	228.60060	0.22860	223.010	11.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	69.30990		0.06931	71.30060	0.07130	69.310	11.61	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	203.29140		0.20329	208.90860	0.20891	203.291	11.60	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	79.59140		0.07959	81.60860	0.08161	79.591	11.60	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	351.98220		0.35198	357.07580	0.35708	351.982	11.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	28.28220		0.02828	29.77580	0.02978	28.282	11.64	8,484.66	300	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	311.28410		0.31128	316.56820	0.31657	311.284	11.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	37.58410		0.03758	39.26820	0.03927	37.584	11.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	272.77440		0.27277	278.21900	0.27822	272.774	11.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	49.07440		0.04907	50.91900	0.05092	49.074	11.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	628.34190		0.62834	632.46460	0.63246	628.342	12.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	4.64190		0.00464	5.16460	0.00516	4.642	12.33	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	531.86420		0.53186	536.21310	0.53621	531.864	11.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	8.16420		0.00816	8.91310	0.00891	8.164	11.89	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	438.85040		0.43885	443.53020	0.44353	438.850	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	15.15040		0.01515	16.23020	0.01623	15.150	11.66	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	974.30610		0.97431	978.02580	0.97803	974.306	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.60610		0.00061	0.72580	0.00073	0.606	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	924.49730		0.92450	928.24240	0.92824	924.497	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.79730		0.00080	0.94240	0.00094	0.797	13.66	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	825.14730		0.82515	828.97570	0.82898	825.147	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.44730		0.00145	1.67570	0.00168	1.447	13.22	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,024.16090		1.02416	1,027.85940	1.02786	1,024.161	14.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.46090		0.00046	0.55940	0.00056	0.461	14.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.03030		9.03030	9.03390	9.03390		13.12	10,384,845.00	1,150	74,237.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	107.83880		0.10784	110.06870	0.11007	107.839	15.67	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	777.53880		0.77754	776.16870	0.77617	777.539	15.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	89.30170		0.08930	91.17170	0.09117	89.302	16.29	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	9.85	Put	909.00170		0.90900	907.27170	0.90727	909.002	16.29	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	74.59120		0.07459	76.16550	0.07617	74.591	16.90	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,044.29120		1.04429	1,042.26550	1.04227	1,044.291	16.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	290.37630		0.29038	294.77450	0.29477	290.376	13.02	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	260.07630		0.26008	260.87450	0.26087	260.076	13.02	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	186.55270		0.18655	189.99940	0.19000	186.553	14.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	456.25270		0.45625	456.09940	0.45610	456.253	14.08	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	161.72530		0.16173	164.83650	0.16484	161.725	14.47	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	531.42530		0.53143	530.93650	0.53094	531.425	14.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	429.85530		0.42986	434.70860	0.43471	429.855	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	139.55530		0.13956	140.80860	0.14081	139.555	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	423.70480		0.42370	428.54790	0.42855	423.705	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	143.40480		0.14340	144.64790	0.14465	143.405	12.47	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	417.61610		0.41762	422.45010	0.42245	417.616	12.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	147.31610		0.14732	148.55010	0.14855	147.316	12.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	601.17050		0.60117	605.96500	0.60596	601.171	12.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	70.87050		0.07087	72.06500	0.07207	70.871	12.28	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.14330		9.14330	9.14680	9.14680		14.01	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	196.66680		0.19667	197.97500	0.19797	196.667	16.42	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	953.36680		0.95337	951.17500	0.95118	953.367	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	153.64550		0.15365	154.66110	0.15466	153.645	17.38	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,210.34550		1.21035	1,207.86110	1.20786	1,210.346	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	246.90650		0.24691	248.52990	0.24853	246.907	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	743.60650		0.74361	741.72990	0.74173	743.606	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	244.69170		0.24469	246.30360	0.24630	244.692	15.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	751.39170		0.75139	749.50360	0.74950	751.392	15.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	242.50170		0.24250	244.09950	0.24410	242.502	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	759.20170		0.75920	757.29950	0.75730	759.202	15.64	0.00	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	8.75	Call	589.20930		0.58921	592.38010	0.59238	589.209	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	195.90930		0.19591	195.58010	0.19558	195.909	12.96	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	323.95540		0.32396	326.02460	0.32602	323.955	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	530.65540		0.53066	529.22460	0.52922	530.655	14.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	308.82710		0.30883	310.81460	0.31081	308.827	14.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	565.52710		0.56553	564.01460	0.56401	565.527	14.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24810		9.24810	9.25200	9.25200		14.74	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	244.21950		0.24422	244.55540	0.24456	244.220	17.57	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,266.11950		1.26612	1,262.55540	1.26256	1,266.119	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	160.07970		0.16008	160.09650	0.16010	160.080	19.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,911.97970		1.91198	1,908.09650	1.90810	1,911.980	19.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	591.33720		0.59134	593.49760	0.59350	591.337	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	371.13720		0.37114	369.39760	0.36940	371.137	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	517.64410		0.51764	519.37770	0.51938	517.644	14.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	469.54410		0.46954	467.37770	0.46738	469.544	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	359.62310		0.35962	360.50540	0.36051	359.623	15.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	801.52310		0.80152	798.50540	0.79851	801.523	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	639.20360		0.63920	641.61330	0.64161	639.204	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	319.00360		0.31900	317.51330	0.31751	319.004	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	614.78770		0.61479	617.07140	0.61707	614.788	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	344.58770		0.34459	342.97140	0.34297	344.588	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	604.30380		0.60430	606.53430	0.60653	604.304	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	356.20380		0.35620	354.53430	0.35453	356.204	14.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,317.48230		1.31748	1,321.38280	1.32138	1,317.482	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	69.38230		0.06938	69.38280	0.06938	69.382	13.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	737.25740		0.73726	740.10090	0.74010	737.257	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	239.15740		0.23916	238.10090	0.23810	239.157	13.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	653.25810		0.65326	655.73400	0.65573	653.258	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	305.15810		0.30516	303.73400	0.30373	305.158	13.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.46150		9.46150	9.46480	9.46480		15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,242.34590		1.24235	1,237.50030	1.23750	1,242.346	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	330.84590		0.33085	322.70030	0.32270	330.846	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	743.33310		0.74333	744.93800	0.74494	743.333	15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	881.83310		0.88183	880.13800	0.88014	881.833	15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,650.45440		1.65045	1,646.36480	1.64636	1,650.454	14.57	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	188.95440		0.18895	181.56480	0.18156	188.954	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,309.88340		1.30988	1,304.97200	1.30497	1,309.883	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	298.38340		0.29838	290.17200	0.29017	298.383	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,274.35960		1.27436	1,269.39570	1.26940	1,274.360	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	312.85960		0.31286	304.59570	0.30460	312.860	14.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.22390		10.22390	10.22500	10.22500		17.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,624.41570		1.62442	1,632.24200	1.63224	1,624.416	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	550.51570		0.55052	557.24200	0.55724	550.516	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,595.41180		1.59541	1,604.04810	1.60405	1,595.412	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	571.51180		0.57151	579.04810	0.57905	571.512	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,570.84490		1.57084	1,580.43760	1.58044	1,570.845	15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	596.94490		0.59694	605.43760	0.60544	596.945	15.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.92370		8.92370	8.92730	8.92730		11.58	44,618.50	5	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	28,028.89700		0.28029	28,570.46080	0.28570	28,028.897	11.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,658.89700		0.04659	4,840.46080	0.04840	4,658.897	11.62	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	24,371.22910		0.24371	24,925.36290	0.24925	24,371.229	11.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,001.22910		0.06001	6,195.36290	0.06195	6,001.229	11.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	23,670.42430		0.23670	24,226.54170	0.24227	23,670.424	11.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,300.42430		0.06300	6,496.54170	0.06497	6,300.424	11.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	22,980.35990		0.22980	23,538.02600	0.23538	22,980.360	11.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6,610.35990		0.06610	6,808.02600	0.06808	6,610.360	11.61	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 MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	9,827.58150		0.09828	10,310.09120	0.10310	9,827.582	12.23	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	19,457.58150		0.19458	19,580.09120	0.19580	19,457.581	12.23	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.03030		9.03030	9.03390	9.03390		13.12	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	42,370.48200		0.42370	42,854.78770	0.42855	42,370.482	12.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,340.48200		0.14340	14,464.78770	0.14465	14,340.482	12.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	41,761.60700		0.41762	42,245.00560	0.42245	41,761.607	12.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,731.60700		0.14732	14,855.00560	0.14855	14,731.607	12.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	42,985.53500		0.42986	43,470.86350	0.43471	42,985.535	12.45	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,955.53500		0.13956	14,080.86350	0.14081	13,955.535	12.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.14330		9.14330	9.14680	9.14680		14.01	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	50,709.81570		0.50710	51,000.17710	0.51000	50,709.816	13.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,379.81570		0.26380	26,320.17710	0.26320	26,379.816	13.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	50,200.85240		0.50201	50,489.31920	0.50489	50,200.852	13.38	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,870.85240		0.26871	26,809.31920	0.26809	26,870.852	13.38	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	51,223.50150		0.51224	51,515.74550	0.51516	51,223.502	13.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,893.50150		0.25894	25,835.74550	0.25836	25,893.501	13.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.08400		14.08400	14.02110	14.02110		9.91	8,563,072.00	608	8,278.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	754.29060		0.75429	694.78400	0.69478	754.291	10.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	10.29060		0.01029	13.68400	0.01368	10.291	10.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	744.59280		0.74459	685.48440	0.68548	744.593	10.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	10.59280		0.01059	14.38440	0.01438	10.593	10.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	735.13050		0.73513	676.21550	0.67622	735.131	10.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	11.13050		0.01113	15.11550	0.01512	11.130	10.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	82.74060		0.08274	71.11030	0.07111	82.741	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	398.74060		0.39874	450.01030	0.45001	398.741	11.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	578.81250		0.57881	524.22960	0.52423	578.813	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	24.81250		0.02481	33.12960	0.03313	24.813	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	434.30610		0.43431	386.53950	0.38654	434.306	10.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	50.30610		0.05031	65.43950	0.06544	50.306	10.13	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	286.89920		0.28690	250.04460	0.25004	286.899	10.00	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	102.89920		0.10290	128.94460	0.12894	102.899	10.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.24620		14.24620	14.18250	14.18250		11.27	29,204,710.00	2,050	3,860.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	206.81360		0.20681	194.53770	0.19454	206.814	12.57	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	760.61360		0.76061	812.03770	0.81204	760.614	12.57	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	121.50310		0.12150	114.77590	0.11478	121.503	13.67	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,175.30310		1.17530	1,232.27590	1.23228	1,175.303	13.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	339.65160		0.33965	317.70890	0.31771	339.652	11.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	433.45160		0.43345	475.20890	0.47521	433.452	11.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	318.21550		0.31822	297.78910	0.29779	318.215	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	472.01550		0.47202	515.28910	0.51529	472.016	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	242.78600		0.24279	227.84270	0.22784	242.786	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	646.58600		0.64659	695.34270	0.69534	646.586	12.22	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	628.04290		0.62804	587.12040	0.58712	628.043	10.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	171.84290		0.17184	194.62040	0.19462	171.843	10.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	621.51900		0.62152	580.91470	0.58091	621.519	10.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	175.31900		0.17532	198.41470	0.19841	175.319	10.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	615.04260		0.61504	574.75150	0.57475	615.043	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	178.84260		0.17884	202.25150	0.20225	178.843	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,253.25760		2.25326	2,189.91210	2.18991	2,253.258	13.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.05760		0.00706	7.41210	0.00741	7.058	13.95	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,278.35250		1.27835	1,218.47520	1.21848	1,278.353	11.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	32.15250		0.03215	35.97520	0.03598	32.153	11.09	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.41890		14.41890	14.35410	14.35410		11.94	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	419.82870		0.41983	400.60950	0.40061	419.829	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	750.92870		0.75093	796.50950	0.79651	750.929	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	416.81110		0.41681	397.75790	0.39776	416.811	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	757.91110		0.75791	803.65790	0.80366	757.911	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	422.87070		0.42287	403.47990	0.40348	422.871	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	743.97070		0.74397	789.37990	0.78938	743.971	12.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.57970		14.57970	14.51440	14.51440		12.37	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	552.06750		0.55207	530.54150	0.53054	552.068	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	872.36750		0.87237	916.14150	0.91614	872.368	12.98	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	548.95620		0.54896	527.56650	0.52757	548.956	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	879.25620		0.87926	923.16650	0.92317	879.256	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	555.19940		0.55520	533.53100	0.53353	555.199	12.96	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	865.49940		0.86550	909.13100	0.90913	865.499	12.96	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09610		0.09610	0.09540	0.09540		19.62	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	655.33250		0.00655	598.73380	0.00599	655.333	19.56	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	45.33250		0.00045	58.73380	0.00059	45.333	19.56	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	99.89540		0.00100	87.73080	0.00088	99.895	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	489.89540		0.00490	547.73080	0.00548	489.895	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	8.05380		0.00008	7.27700	0.00007	8.054	22.03	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,398.05380		0.01398	1,467.27700	0.01467	1,398.054	22.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09730		0.09730	0.09660	0.09660		18.50	2,432.50	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	864.83790		0.00865	813.51330	0.00814	864.838	18.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	134.83790		0.00135	153.51330	0.00154	134.838	18.14	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	305.93650		0.00306	283.83570	0.00284	305.937	18.50	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	575.93650		0.00576	623.83570	0.00624	575.937	18.50	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	97.87350		0.00098	91.18850	0.00091	97.874	20.35	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,367.87350		0.01368	1,431.18850	0.01431	1,367.874	20.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.95290		11.95290	11.98950	11.98950		12.00	17,355,610.80	1,452	32,632.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	958.49900		0.95850	995.40510	0.99541	958.499	13.58	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	5.59900		0.00560	5.90510	0.00591	5.599	13.58	0.00	0	1,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	948.66910		0.94867	985.58730	0.98559	948.669	13.52	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	5.76910		0.00577	6.08730	0.00609	5.769	13.52	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	32.43160		0.03243	37.56070	0.03756	32.432	14.48	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	719.53160		0.71953	688.06070	0.68806	719.532	14.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	988.02100		0.98802	1,024.89230	1.02489	988.021	13.74	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	5.12100		0.00512	5.39230	0.00539	5.121	13.74	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	968.33460		0.96833	1,005.22860	1.00523	968.335	13.63	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	5.43460		0.00543	5.72860	0.00573	5.435	13.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.10270		12.10270	12.13960	12.13960		12.91	1,960,637.40	162	32,869.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	927.80290		0.92780	962.56920	0.96257	927.803	12.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	65.10290		0.06510	62.96920	0.06297	65.103	12.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	919.33930		0.91934	954.03300	0.95403	919.339	12.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	66.63930		0.06664	64.43300	0.06443	66.639	12.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	910.90610		0.91091	945.52390	0.94552	910.906	12.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	68.20610		0.06821	65.92390	0.06592	68.206	12.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.26090		12.26090	12.29790	12.29790		13.51	0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	517.93510		0.51794	538.43810	0.53844	517.935	13.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	507.03510		0.50704	490.53810	0.49054	507.035	13.51	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	478.90850		0.47891	497.33700	0.49734	478.908	13.71	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	568.00850		0.56801	549.43700	0.54944	568.008	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	325.06700		0.32507	337.20410	0.33720	325.067	14.72	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	914.16700		0.91417	889.30410	0.88930	914.167	14.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	637.93790		0.63794	662.24910	0.66225	637.938	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	367.03790		0.36704	354.34910	0.35435	367.038	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	632.89760		0.63290	657.06160	0.65706	632.898	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	371.99760		0.37200	359.16160	0.35916	371.998	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	627.89230		0.62789	651.91270	0.65191	627.892	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	376.99230		0.37699	364.01270	0.36401	376.992	13.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future			12.40760		12.40760	12.44520	12.44520		14.02		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,351.72230		1.35172	1,383.58900	1.38359	1,351.722	12.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	144.12230		0.14412	138.38900	0.13839	144.122	12.71		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,170.10850		1.17011	1,200.20510	1.20021	1,170.109	12.84		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	205.50850		0.20551	198.00510	0.19801	205.508	12.84		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,134.63060		1.13463	1,164.33700	1.16434	1,134.631	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	220.03060		0.22003	212.13700	0.21214	220.031	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,099.81650		1.09982	1,129.12810	1.12913	1,099.816	12.90		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	235.21650		0.23522	226.92810	0.22693	235.217	12.90		0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.03384		113.03384	113.03384	113.03384				0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.10912		114.10912	114.41733	114.41733				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	695.45000		0.69545	1,003.66000	1.00366	695.450			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 07/02/2013	Bond Future			111.40254		111.40254	111.40254	111.40254				0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.33141		112.33141	112.76593	112.76593				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	726.93000		0.72693	1,161.45000	1.16145	726.930			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 07/02/2013	Bond Future			118.21532		118.21532	118.21532	118.21532				0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.35954		119.35954	119.66232	119.66232				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,761.72000		1.76172	2,064.50000	2.06450	1,761.720			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			495.86600		495.86600	495.22900	495.22900				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			502.36800		502.36800	501.72100	501.72100				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			509.49100		509.49100	508.83500	508.83500				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 02/05/2013	Index Future			441.51200		441.51200	440.85400	440.85400				0.00	0	913.00
ALBI	On 01/08/2013	Index Future			447.30100		447.30100	446.63300	446.63300				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.64300		453.64300	452.96600	452.96600				22,682,150.00	5	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.19180		9.19180	9.19060	9.19060			8.27	4,595,900.00	500	11,810.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	683.75290		0.68375	682.60780	0.68261	683.753	11.25		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.95290		0.00195	2.00780	0.00201	1.953	11.25		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	874.08900		0.87409	872.92170	0.87292	874.089	12.73		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.88900		0.00089	0.92170	0.00092	0.889	12.73		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	824.28300		0.82428	823.12040	0.82312	824.283	12.34		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.08300		0.00108	1.12040	0.00112	1.083	12.34		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	774.52680		0.77453	773.36960	0.77337	774.527	11.96		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.32680		0.00133	1.36960	0.00137	1.327	11.96		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.24170		9.24170	9.24050	9.24050				0.00	0	11,080.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	501.70000		0.50170	500.50000	0.50050	501.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	491.70000		0.49170	490.50000	0.49050	491.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	481.70000		0.48170	480.50000	0.48050	481.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29620		9.29620	9.29500	9.29500			10.26	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	523.32670		0.52333	519.68040	0.51968	523.327	10.01		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	127.12670		0.12713	124.68040	0.12468	127.127	10.01		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	516.50820		0.51651	512.88000	0.51288	516.508	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	130.30820		0.13031	127.88000	0.12788	130.308	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	293.38400		0.29338	291.13640	0.29114	293.384	10.26		0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	297.18400		0.29718	296.13640	0.29614	297.184	10.26		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	596.14500		0.59614	592.47360	0.59247	596.145	10.04		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	99.94500		0.09995	97.47360	0.09747	99.945	10.04		0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	530.19580		0.53020	526.53480	0.52653	530.196	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	123.99580		0.12400	121.53480	0.12153	123.996	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.34560		9.34560	9.34530	9.34530		10.80	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	326.18530		0.32619	325.99900	0.32600	326.185	11.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	440.58530		0.44059	440.69900	0.44070	440.585	11.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	322.67510		0.32268	322.53580	0.32254	322.675	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	447.07510		0.44708	447.23580	0.44724	447.075	11.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	319.20440		0.31920	319.11190	0.31911	319.204	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	453.60440		0.45360	453.81190	0.45381	453.604	11.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.76570		9.76570	9.75240	9.75240		12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,586.22800		2.58623	2,571.99690	2.57200	2,586.228	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	70.52800		0.07053	69.59690	0.06960	70.528	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,540.80140		2.54080	2,526.49650	2.52650	2,540.801	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	75.10140		0.07510	74.09650	0.07410	75.101	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,495.60630		2.49561	2,481.22430	2.48122	2,495.606	12.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	79.90630		0.07991	78.82430	0.07882	79.906	12.79	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.90330		8.90330	8.95720	8.95720		10.41	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	295.38340		0.29538	342.74410	0.34274	295.383	10.69	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	32.08340		0.03208	25.54410	0.02554	32.083	10.69	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	287.31380		0.28731	334.32510	0.33433	287.314	10.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	34.01380		0.03401	27.12510	0.02713	34.014	10.68	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	279.33490		0.27933	325.98460	0.32598	279.335	10.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	36.03490		0.03603	28.78460	0.02878	36.035	10.67	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99260		8.99260	9.04650	9.04650		12.21	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	283.04860		0.28305	315.94350	0.31594	283.049	12.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	230.44860		0.23045	209.44350	0.20944	230.449	12.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	277.99210		0.27799	310.57480	0.31057	277.992	12.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	235.39210		0.23539	214.07480	0.21407	235.392	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	273.00040		0.27300	305.26790	0.30527	273.000	12.19	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	240.40040		0.24040	218.76790	0.21877	240.400	12.19	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.09690		0.09690	0.10020	0.10020			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04560		0.04560	0.04790	0.04790			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.01360		0.01360	-0.00450	-0.00450			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.12360		0.12360	0.16820	0.16820			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06110		0.06110	0.06010	0.06010			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04270		0.04270	0.04360	0.04360			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,562.28060	3,562.28060	3,562.28060	3,765.62460	3,765.62460			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			7,516.14730	7,516.14730	7,516.14730	8,557.36420	8,557.36420			0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.02430		0.02430	0.02190	0.02190			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08410		0.08410	0.08470	0.08470			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.04620		0.04620	0.04270	0.04270			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.73170		9.73170	9.76020	9.76020		12.12	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	601.80660		0.60181	628.15310	0.62815	601.807	12.58	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	10.10660		0.01011	7.95310	0.00795	10.107	12.58	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	592.17950		0.59218	618.43210	0.61843	592.179	12.51	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	10.47950		0.01048	8.23210	0.00823	10.480	12.51	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	582.56760		0.58257	608.72250	0.60872	582.568	12.43	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	10.86760		0.01087	8.52250	0.00852	10.868	12.43	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.85850		9.85850	9.88750	9.88750		13.59	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	484.04410		0.48404	487.86440	0.48786	484.044	13.12	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	165.54410		0.16554	140.36440	0.14036	165.544	13.12	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	477.87820		0.47788	481.48030	0.48148	477.878	13.13	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	169.37820		0.16938	143.98030	0.14398	169.378	13.13	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	471.76890		0.47177	475.15170	0.47515	471.769	13.15	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	173.26890		0.17327	147.65170	0.14765	173.269	13.15	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry				9.17400	9.17400	9.17330	9.17330		7.40	0.00	1,000	1,000.00
DAAD	On 12/02/2013	Any day expiry	8.84	Call	334.10890		0.33411	333.48250	0.33348	334.109	12.88	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Put	0.10890		0.00011	0.18250	0.00018	0.109	12.88	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Call	324.12530		0.32413	323.51060	0.32351	324.125	12.70	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Put	0.12530		0.00013	0.21060	0.00021	0.125	12.70	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Call	314.14450		0.31414	313.54330	0.31354	314.145	12.53	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Put	0.14450		0.00014	0.24330	0.00024	0.144	12.53	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	9.19	Call	23.71710		0.02372	27.86480	0.02786	23.717	8.10	0.00	0	4,000.00
DAAD	On 12/02/2013	Any day expiry	9.19	Put	39.71710		0.03972	44.56480	0.04456	39.717	8.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				12.37070	12.37070	12.40820	12.40820		13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	834.45410		0.83445	859.71490	0.85971	834.454	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	353.75410		0.35375	341.51490	0.34151	353.754	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	829.02070		0.82902	854.16360	0.85416	829.021	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	358.32070		0.35832	345.96360	0.34596	358.321	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	823.62300		0.82362	848.64790	0.84865	823.623	13.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	362.92300		0.36292	350.44790	0.35045	362.923	13.15	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry				9.68460	9.68460	9.71270	9.71270		11.55	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	17.18030		0.01718	28.38710	0.02839	17.180	13.23	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	142.58030		0.14258	125.68710	0.12569	142.580	13.23	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	8.54280		0.00854	15.19960	0.01520	8.543	14.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 13/02/2013	Any day expiry	9.89	Put	213.94280		0.21394	192.49960	0.19250	213.943	14.45	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	7.84060		0.00784	14.05820	0.01406	7.841	14.61	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	223.24060		0.22324	201.35820	0.20136	223.241	14.61	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	7.19970		0.00720	13.00380	0.01300	7.200	14.76	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	232.59970		0.23260	210.30380	0.21030	232.600	14.76	0.00	0	5,000.00
DANZ	On 14/02/2013	Any day expiry			7.43660		7.43660	7.42000	7.42000		10.86	0.00	8,000	8,000.00
DANZ	On 14/02/2013	Any day expiry	7.39	Call	71.62840		0.07163	0.00000	0.00000	71.628	11.74	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Put	25.02840		0.02503	0.00000	0.00000	25.028	11.74	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Call	64.67760		0.06468	0.00000	0.00000	64.678	11.59	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Put	28.07760		0.02808	0.00000	0.00000	28.078	11.59	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Call	58.03950		0.05804	0.00000	0.00000	58.039	11.44	0.00	4,000	4,000.00
DANZ	On 14/02/2013	Any day expiry	7.41	Put	31.43950		0.03144	0.00000	0.00000	31.439	11.44	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Call	51.73330		0.05173	0.00000	0.00000	51.733	11.30	0.00	6,000	6,000.00
DANZ	On 14/02/2013	Any day expiry	7.42	Put	35.13330		0.03513	0.00000	0.00000	35.133	11.30	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.88460		8.88460	8.88800	8.88800		10.98	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	5.03360		0.00503	8.41760	0.00842	5.034	12.98	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	220.43360		0.22043	220.41760	0.22042	220.434	12.98	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	4.48920		0.00449	7.64070	0.00764	4.489	13.08	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	229.88920		0.22989	229.64070	0.22964	229.889	13.08	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	26.03270		0.02603	33.78400	0.03378	26.033	11.48	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	91.43270		0.09143	95.78400	0.09578	91.433	11.48	0.00	0	15,000.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	5.64220		0.00564	9.27020	0.00927	5.642	12.88	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	211.04220		0.21104	211.27020	0.21127	211.042	12.88	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.88560		8.88560	8.88910	8.88910		11.06	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	18.45340		0.01845	26.02080	0.02602	18.453	11.90	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	132.85340		0.13285	136.92080	0.13692	132.853	11.90	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	103.11580		0.10312	111.74260	0.11174	103.116	11.78	0.00	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 15/02/2013	Any day expiry	8.81	Put	27.51580		0.02752	32.64260	0.03264	27.516	11.78	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	75.73180		0.07573	84.91410	0.08491	75.732	11.46	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	40.13180		0.04013	45.81410	0.04581	40.132	11.46	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	57.89850		0.05790	67.22080	0.06722	57.899	11.22	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	52.29850		0.05230	58.12080	0.05812	52.299	11.22	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	118.16160		0.11816	126.40550	0.12641	118.162	11.94	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	22.56160		0.02256	27.30550	0.02731	22.562	11.94	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	110.53550		0.11054	118.97710	0.11898	110.535	11.86	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	24.93550		0.02494	29.87710	0.02988	24.936	11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.89850		8.89850	8.90220	8.90220		11.24	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,048.57700		1.04858	1,052.29370	1.05229	1,048.577	17.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.07700		0.00008	0.09370	0.00009	0.077	17.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	898.66860		0.89867	902.40600	0.90241	898.669	16.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.16860		0.00017	0.20600	0.00021	0.169	16.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	798.78600		0.79879	802.54590	0.80255	798.786	15.54	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.28600		0.00029	0.34590	0.00035	0.286	15.54	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	206.18770		0.20619	211.99690	0.21200	206.188	11.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	27.68770		0.02769	29.79690	0.02980	27.688	11.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	45.69610		0.04570	52.97440	0.05297	45.696	11.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	167.19610		0.16720	170.77440	0.17077	167.196	11.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	5.89460		0.00589	10.08320	0.01008	5.895	13.63	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	457.39460		0.45739	457.88320	0.45788	457.395	13.63	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	308.79770		0.30880	313.62500	0.31363	308.798	11.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	10.29770		0.01030	11.42500	0.01143	10.298	11.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	299.75630		0.29976	304.65760	0.30466	299.756	11.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	11.25630		0.01126	12.45760	0.01246	11.256	11.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	290.78890		0.29079	295.76680	0.29577	290.789	11.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	12.28890		0.01229	13.56680	0.01357	12.289	11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry			8.93340		8.93340	8.93700	8.93700		11.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	43.84070		0.04384	46.19640	0.04620	43.841	13.96	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	460.44070		0.46044	459.19640	0.45920	460.441	13.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	109.43410		0.10943	114.56370	0.11456	109.434	12.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	216.03410		0.21603	217.56370	0.21756	216.034	12.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	106.27110		0.10627	111.30580	0.11131	106.271	12.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	222.87110		0.22287	224.30580	0.22431	222.871	12.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	103.19360		0.10319	108.13280	0.10813	103.194	12.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	229.79360		0.22979	231.13280	0.23113	229.794	12.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	934.85710		0.93486	938.57000	0.93857	934.857	13.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.45710		0.00146	1.57000	0.00157	1.457	13.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	835.80940		0.83581	839.68380	0.83968	835.809	13.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.40940		0.00241	2.68380	0.00268	2.409	13.02	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	116.02920		0.11603	121.34740	0.12135	116.029	12.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	202.62920		0.20263	204.34740	0.20435	202.629	12.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.97100		8.97100	8.97460	8.97460		12.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	168.43540		0.16844	173.04170	0.17304	168.435	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	257.43540		0.25744	258.44170	0.25844	257.435	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	92.20700		0.09221	95.33730	0.09534	92.207	13.98	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	471.20700		0.47121	470.73730	0.47074	471.207	13.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	183.01160		0.18301	187.80570	0.18781	183.012	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	232.01160		0.23201	233.20570	0.23321	232.012	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	175.57790		0.17558	180.27940	0.18028	175.578	12.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	244.57790		0.24458	245.67940	0.24568	244.578	12.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	171.97180		0.17197	176.62440	0.17662	171.972	12.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	250.97180		0.25097	252.02440	0.25202	250.972	12.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	976.67850		0.97668	980.70180	0.98070	976.679	13.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	5.67850		0.00568	6.10180	0.00610	5.679	13.14	0.00	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	879.33870		0.87934	883.51700	0.88352	879.339	12.79	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	8.33870		0.00834	8.91700	0.00892	8.339	12.79	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.00970		9.00970	9.01330	9.01330			0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	40.30000		0.04030	36.70000	0.03670	40.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	50.30000		0.05030	46.70000	0.04670	50.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	340.30000		0.34030	336.70000	0.33670	340.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	909.70000		0.90970	913.30000	0.91330	909.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	30.30000		0.03030	26.70000	0.02670	30.300		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.04480		9.04480	9.04830	9.04830		13.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	286.10570		0.28611	290.27350	0.29027	286.106	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	301.30570		0.30131	301.97350	0.30197	301.306	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	192.80480		0.19280	196.11230	0.19611	192.805	14.31	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	498.00480		0.49800	497.81230	0.49781	498.005	14.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	970.11190		0.97011	974.25190	0.97425	970.112	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	25.31190		0.02531	25.95190	0.02595	25.312	12.89	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	294.41090		0.29441	298.62700	0.29863	294.411	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	289.61090		0.28961	290.32700	0.29033	289.611	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	290.06130		0.29006	294.25500	0.29425	290.061	13.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	295.26130		0.29526	295.95500	0.29596	295.261	13.19	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.07620		9.07620	9.07970	9.07970		13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	279.46080		0.27946	283.22410	0.28322	279.461	13.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	403.26080		0.40326	403.52410	0.40352	403.261	13.83	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	276.09610		0.27610	279.83680	0.27984	276.096	13.86	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
DAUS	On 22/07/2013	Any day expiry	9.21	Put	409.89610		0.40990	410.13680	0.41014	409.896	13.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	140.60850		0.14061	142.97500	0.14297	140.609	16.00	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	864.40850		0.86441	863.27500	0.86328	864.409	16.00	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	282.86950		0.28287	286.65540	0.28666	282.870	13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	396.66950		0.39667	396.95540	0.39696	396.669	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.08100		9.08100	9.08460	9.08460		13.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	239.98200		0.23998	243.40580	0.24341	239.982	14.38	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	508.98200		0.50898	508.80580	0.50881	508.982	14.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	348.05890		0.34806	352.17370	0.35217	348.059	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	307.05890		0.30706	307.57370	0.30757	307.059	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	343.67960		0.34368	347.77880	0.34778	343.680	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	312.67960		0.31268	313.17880	0.31318	312.680	13.37	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	339.35000		0.33935	343.43090	0.34343	339.350	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	318.35000		0.31835	318.83090	0.31883	318.350	13.40	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,015.92460		1.01592	1,020.06620	1.02007	1,015.925	13.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	34.92460		0.03492	35.46620	0.03547	34.925	13.02	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry			9.11830		9.11830	9.12180	9.12180		13.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	301.87850		0.30188	304.70780	0.30471	301.878	14.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	493.57850		0.49358	492.90780	0.49291	493.578	14.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	179.14610		0.17915	181.07210	0.18107	179.146	16.17	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	900.84610		0.90085	899.27210	0.89927	900.846	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	324.78250		0.32478	327.74850	0.32775	324.783	14.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	446.48250		0.44648	445.94850	0.44595	446.483	14.15	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	308.23380		0.30823	311.10190	0.31110	308.234	14.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	479.93380		0.47993	479.30190	0.47930	479.934	14.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	305.03630		0.30504	307.88630	0.30789	305.036	14.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	486.73630		0.48674	486.08630	0.48609	486.736	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.15160		9.15160	9.15520	9.15520		14.06	0.00	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	9.88	Call	209.11400		0.20911	210.31470	0.21031	209.114	16.37	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	937.51400		0.93751	935.11470	0.93511	937.514	16.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	354.69320		0.35469	356.72690	0.35673	354.693	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	493.09320		0.49309	491.52690	0.49153	493.093	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	351.35420		0.35135	353.37100	0.35337	351.354	14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	499.75420		0.49975	498.17100	0.49817	499.754	14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	348.05350		0.34805	350.05060	0.35005	348.053	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	506.45350		0.50645	504.85060	0.50485	506.453	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	358.06790		0.35807	360.11850	0.36012	358.068	14.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	486.46790		0.48647	484.91850	0.48492	486.468	14.46	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.32830		9.32830	9.33180	9.33180		15.10	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	667.15570		0.66716	669.78940	0.66979	667.156	14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	448.85570		0.44886	447.98940	0.44799	448.856	14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	675.94320		0.67594	678.60750	0.67861	675.943	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	437.64320		0.43764	436.80750	0.43681	437.643	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	671.53130		0.67153	674.18400	0.67418	671.531	14.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	443.23130		0.44323	442.38400	0.44238	443.231	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.33720		9.33720	9.34060	9.34060		15.26	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	686.85380		0.68685	689.31550	0.68932	686.854	14.64	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	459.65380		0.45965	458.71550	0.45872	459.654	14.64	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	695.60500		0.69561	698.08200	0.69808	695.605	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	448.40500		0.44840	447.48200	0.44748	448.405	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	691.21350		0.69121	693.68280	0.69368	691.214	14.61	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	454.01350		0.45401	453.08280	0.45308	454.013	14.61	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			118.09229		118.09229	118.09229	118.09229			0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.51790		113.51790	113.66284	113.66284			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	201.72000		0.20172	346.66000	0.34666	201.720		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.74500	91.30412	8.74500	91.30412			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.82056	88.67561	8.84725	88.44967			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,495.35000	79.49535	79,269.41000	79.26941	79,495.350		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			8.90994	89.83834	8.93749	89.60904			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	746.14000	0.74614	516.84000	0.51684	746.140		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	78,787.01000	78.78701	78,557.71000	78.55771	78,787.010		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			441.43400	441.43400	440.79600	440.79600			26,486,040.00	6	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	84,440.00000	8.44400	78,060.00000	7.80600	84,440.000		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	84,340.00000	8.43400	77,960.00000	7.79600	84,340.000		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	84,240.00000	8.42400	77,860.00000	7.78600	84,240.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			447.22200	447.22200	446.57500	446.57500			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	12,320.00000	1.23200	5,850.00000	0.58500	12,320.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	12,220.00000	1.22200	5,750.00000	0.57500	12,220.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.01	Call	12,120.00000		1.21200	5,650.00000	0.56500	12,120.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			453.56300		453.56300	452.90600	452.90600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	75,730.00000		7.57300	69,160.00000	6.91600	75,730.000		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	75,630.00000		7.56300	69,060.00000	6.90600	75,630.000		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	75,530.00000		7.55300	68,960.00000	6.89600	75,530.000		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			200.64100		200.64100	200.61400	200.61400			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.29600		203.29600	203.26900	203.26900			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.20500		206.20500	206.17700	206.17700			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			543.03200		543.03200	543.55100	543.55100			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000		94.56000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.45960		7.45960	7.44210	7.44210		8.07		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	570.66840		0.57067	553.36030	0.55336	570.668	10.94		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.06840		0.00107	1.26030	0.00126	1.068	10.94		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	560.73620		0.56074	543.44000	0.54344	560.736	10.85		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.13620		0.00114	1.34000	0.00134	1.136	10.85		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	550.80880		0.55081	533.52520	0.53353	550.809	10.77		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.20880		0.00121	1.42520	0.00143	1.209	10.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.51400		7.51400	7.49540	7.49540		9.63		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	272.11270		0.27211	260.70420	0.26070	272.113	9.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	98.11270		0.09811	105.30420	0.10530	98.113	9.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	265.48400		0.26548	254.29990	0.25430	265.484	9.83		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	101.48400		0.10148	108.89990	0.10890	101.484	9.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	258.93960	0.25894	247.98230	0.24798	258.940	9.81	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	104.93960	0.10494	112.58230	0.11258	104.940	9.81	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200	427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.74500	110.77455	6.74500	110.77455			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.77151	108.35092	6.79276	108.19384			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,963.12000	1.96312	1,806.04000	1.80604	1,963.120		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,035.34000	2.03534	1,878.26000	1.87826	2,035.340		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,107.50000	2.10750	1,950.42000	1.95042	2,107.500		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			6.82374	109.77172	6.84585	109.61212			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,301.90000	3.30190	3,142.30000	3.14230	3,301.900		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,371.27000	3.37127	3,211.67000	3.21167	3,371.270		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,440.58000	3.44058	3,280.98000	3.28098	3,440.580		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.30000	125.15404	5.30000	125.15404		1.82	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.29213	119.88475	5.31433	119.83066		1.73	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	457.89000	0.45789	431.20000	0.43120	457.890	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	341.30000	0.34130	368.70000	0.36870	341.300	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	471.50000	0.47150	444.28000	0.44428	471.500	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	330.57000	0.33057	357.44000	0.35744	330.570	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	485.34000	0.48534	457.59000	0.45759	485.340	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	320.08000	0.32008	346.42000	0.34642	320.080	1.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future			5.28595		121.45672	5.31138	121.40139		1.60	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,001.09000		92.00109	91,945.76000	91.94576	92,001.090	1.72	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	1.72	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.28306		116.37161	5.31272	116.31541		1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	941.41000		0.94141	906.29000	0.90629	941.410	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	361.62000		0.36162	382.70000	0.38270	361.620	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	953.98000		0.95398	918.59000	0.91859	953.980	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	355.37000		0.35537	376.18000	0.37618	355.370	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	966.63000		0.96663	930.99000	0.93099	966.630	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	349.20000		0.34920	369.76000	0.36976	349.200	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.29000		129.21373	7.29000	129.21373		11.07	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.33836		130.87803	7.36996	130.56021		11.53	157,053,636.00	1,200	67,426.00
R186	On 02/05/2013	Bond Future	6.75	Call	794.96000		0.79496	743.25000	0.74325	794.960	11.30	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,920.50000		6.92050	7,186.61000	7.18661	6,920.500	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,122.92000		3.12292	2,971.30000	2.97130	3,122.920	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,604.12000		2.60412	2,770.32000	2.77032	2,604.120	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,175.80000		3.17580	3,022.40000	3.02240	3,175.800	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,556.88000		2.55688	2,721.30000	2.72130	2,556.880	11.50	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,229.18000		3.22918	3,073.99000	3.07399	3,229.180	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,510.25000		2.51025	2,672.88000	2.67288	2,510.250	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,330.76000		5.33076	5,118.08000	5.11808	5,330.760	11.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,276.27000		1.27627	1,381.41000	1.38141	1,276.270	11.66	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.40333		127.30931	7.43605	126.98682		11.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Call	3,477.55000		3.47755	3,343.47000	3.34347	3,477.550	11.90	747,673.25	215	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,004.18000		5.00418	5,192.59000	5.19259	5,004.180	11.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,036.90000		118.03690	117,714.41000	117.71441	118,036.900	12.47	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	12.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47529		129.11402	7.50923	128.78684		12.10	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,128.84000		9.12884	8,911.03000	8.91103	9,128.840	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,842.07000		2.84207	2,951.44000	2.95144	2,842.070	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,190.45000		9.19045	8,971.86000	8.97186	9,190.450	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,813.86000		2.81386	2,922.45000	2.92245	2,813.860	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,990.97000		12.99097	12,731.46000	12.73146	12,990.970	12.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,479.52000		1.47952	1,547.19000	1.54719	1,479.520	12.70	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,067.37000		9.06737	8,850.35000	8.85035	9,067.370	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,870.52000		2.87052	2,980.68000	2.98068	2,870.520	12.48	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.02489		217.02489	217.02489	217.02489			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			285.66316		285.66316	285.66316	285.66316			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.15196		289.15196	289.15954	289.15954			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,761.96000		6.76196	6,769.54000	6.76954	6,761.960		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	6,751.96000		6.75196	6,759.54000	6.75954	6,751.960		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Call	6,741.96000		6.74196	6,749.54000	6.74954	6,741.960		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.11500		107.61644	5.11500	107.61644		1.22	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.08366		108.92821	5.10627	108.89205		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.06000		0.00006	0.05000	0.00005	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,687.43000		1.68743	1,723.58000	1.72358	1,687.430	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.07000		0.00007	0.06000	0.00006	0.070	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,671.11000		1.67111	1,707.26000	1.70726	1,671.110	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.08000		0.00008	0.07000	0.00007	0.080	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,654.78000		1.65478	1,690.93000	1.69093	1,654.780	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.04306		105.95251	5.07038	105.91542		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,706.83000		68.70683	68,669.74000	68.66974	68,706.830	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.97056		107.45442	5.00493	107.41673		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	219.46000		0.21946	205.27000	0.20527	219.460	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	417.82000		0.41782	441.32000	0.44132	417.820	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	224.22000		0.22422	209.82000	0.20982	224.220	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	411.58000		0.41158	434.87000	0.43487	411.580	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	229.04000		0.22904	214.44000	0.21444	229.040	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	405.40000		0.40540	428.49000	0.42849	405.400	0.84	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			211.40350		211.40350	211.40350	211.40350			0.00	0	0.00
R202	On 02/05/2013	Bond Future			213.82373		213.82373	213.82439	213.82439			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	2,783.73000		2.78373	2,784.39000	2.78439	2,783.730		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	2,773.73000		2.77373	2,774.39000	2.77439	2,773.730		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	2,763.73000		2.76373	2,764.39000	2.76439	2,763.730		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.72000		113.48961	5.72000	113.48961		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.75293		110.67787	5.76918	110.61252		3.94	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,138.19000		1.13819	1,103.77000	1.10377	1,138.190	3.97	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	588.42000		0.58842	619.35000	0.61935	588.420	3.97	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,162.72000		1.16272	1,127.81000	1.12781	1,162.720	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	572.97000		0.57297	603.41000	0.60341	572.970	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,187.54000		1.18754	1,152.13000	1.15213	1,187.540	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	557.83000		0.55783	587.77000	0.58777	557.830	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.78233		112.12913	5.79986	112.06245		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,915.93000		98.91593	98,849.25000	98.84925	98,915.930	3.96	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000	3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.82136		109.55902	5.84034	109.49133		3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,760.66000		1.76066	1,724.05000	1.72405	1,760.660	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,090.23000		1.09023	1,121.31000	1.12131	1,090.230	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,329.50000		107.32950	107,261.81000	107.26181	107,329.500	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,191.54000		1.19154	1,163.14000	1.16314	1,191.540	3.66	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,589.72000		1.58972	1,629.01000	1.62901	1,589.720	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,719.12000		1.71912	1,683.05000	1.68305	1,719.120	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,119.53000		1.11953	1,151.15000	1.15115	1,119.530	3.72	0.00	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 07/11/2013	Bond Future	6.00	Call	1,739.83000		1.73983	1,703.49000	1.70349	1,739.830	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,104.81000		1.10481	1,136.16000	1.13616	1,104.810	3.72	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.97500		111.03371	5.97500	111.03371		5.39	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.01674		112.34458	6.03288	112.26428		5.34	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,952.45000		1.95245	1,904.20000	1.90420	1,952.450	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	602.63000		0.60263	634.68000	0.63468	602.630	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,986.25000		1.98625	1,937.47000	1.93747	1,986.250	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	587.42000		0.58742	618.94000	0.61894	587.420	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,020.31000		2.02031	1,971.01000	1.97101	2,020.310	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	572.50000		0.57250	603.50000	0.60350	572.500	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.05782		109.79118	6.07499	109.70932		5.42	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,907.68000		100.90768	100,825.82000	100.82582	100,907.680	5.71	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	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.10443		111.34755	6.12271	111.26449		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,649.38000		4.64938	4,587.33000	4.58733	4,649.380	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	670.07000		0.67007	691.08000	0.69108	670.070	5.53	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,469.32000		2.46932	2,425.52000	2.42552	2,469.320	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,629.74000		1.62974	1,669.00000	1.66900	1,629.740	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,495.60000		2.49560	2,451.50000	2.45150	2,495.600	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,611.00000		1.61100	1,649.96000	1.64996	1,611.000	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,522.01000		2.52201	2,477.63000	2.47763	2,522.010	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,592.41000		1.59241	1,631.09000	1.63109	1,592.410	5.30	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.12500		102.68788	5.12500	102.68788		0.51		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.07363		103.93582	5.10636	103.91350		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,159.37000		1.15937	1,181.69000	1.18169	1,159.370	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,152.42000		1.15242	1,174.74000	1.17474	1,152.420	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,145.47000		1.14547	1,167.79000	1.16779	1,145.470	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.91101		101.53682	4.96331	101.51375		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,538.71000		30.53871	30,515.64000	30.51564	30,538.710	0.35		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.35		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.28593		102.97613	4.41687	102.95266		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	46.47000		0.04647	35.70000	0.03570	46.470	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	45.74000		0.04574	58.44000	0.05844	45.740	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	47.38000		0.04738	36.47000	0.03647	47.380	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	44.85000		0.04485	57.41000	0.05741	44.850	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	48.29000		0.04829	37.24000	0.03724	48.290	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	43.97000		0.04397	56.39000	0.05639	43.970	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 07/02/2013	Bond Future			6.27000		105.98940	6.27000	105.98940		6.44		0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.30488		107.32460	6.32625	107.20589		6.72		0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,787.07000		1.78707	1,725.76000	1.72576	1,787.070	6.79		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,039.22000		1.03922	1,096.62000	1.09662	1,039.220	6.79		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,819.94000		1.81994	1,757.88000	1.75788	1,819.940	6.79		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.45	Put	1,017.00000		1.01700	1,073.65000	1.07365	1,017.000	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,853.12000		1.85312	1,790.31000	1.79031	1,853.120	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	995.13000		0.99513	1,051.03000	1.05103	995.130	6.80	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.35546		105.09544	6.37797	104.97473		6.78	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,524.25000		97.52425	97,403.54000	97.40354	97,524.250	7.10	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	7.10	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.40881		106.58520	6.43254	106.46274		6.68	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,246.54000		3.24654	3,177.51000	3.17751	3,246.540	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,806.68000		1.80668	1,860.11000	1.86011	1,806.680	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,277.53000		3.27753	3,208.10000	3.20810	3,277.530	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,786.91000		1.78691	1,839.94000	1.83994	1,786.910	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,308.65000		3.30865	3,238.83000	3.23883	3,308.650	6.76	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,767.31000		1.76731	1,819.95000	1.81995	1,767.310	6.76	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.41000		104.62150	6.41000	104.62150		7.54	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.44257		102.55387	6.46382	102.42249		8.02	0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,247.72000		2.24772	2,175.03000	2.17503	2,247.720	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,035.12000		1.03512	1,093.81000	1.09381	1,035.120	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,286.05000		2.28605	2,212.56000	2.21256	2,286.050	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,012.50000		1.01250	1,070.39000	1.07039	1,012.500	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,324.70000		2.32470	2,250.40000	2.25040	2,324.700	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	990.26000		0.99026	1,047.34000	1.04734	990.260	8.09	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.48987		103.89857	6.51209	103.76504		7.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,854.10000		94.85410	94,720.57000	94.72057	94,854.100	8.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.54453	101.97546	6.56781	101.83998			8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,407.68000	6.40768	6,307.14000	6.30714	6,407.680		8.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,025.49000	1.02549	1,060.43000	1.06043	1,025.490		8.70	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,681.01000	3.68101	3,606.71000	3.60671	3,681.010		8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,263.56000	2.26356	2,324.74000	2.32474	2,263.560		8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,714.66000	3.71466	3,639.95000	3.63995	3,714.660		8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,239.98000	2.23998	2,300.75000	2.30075	2,239.980		8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,748.46000	3.74846	3,673.33000	3.67333	3,748.460		8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,216.60000	2.21660	2,276.95000	2.27695	2,216.600		8.38	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.17500	82.44932	8.17500	82.44932			14.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.23101	80.34954	8.25736	80.12326			16.57	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,626.66000	1.62666	1,555.36000	1.55536	1,626.660		16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,743.23000	3.74323	3,898.21000	3.89821	3,743.230		16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,659.30000	1.65930	1,586.87000	1.58687	1,659.300		16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,686.34000	3.68634	3,840.19000	3.84019	3,686.340		16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,692.50000	1.69250	1,618.93000	1.61893	1,692.500		16.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,630.16000	3.63016	3,782.87000	3.78287	3,630.160		16.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.29826	81.40310	8.32537	81.17345			18.03	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,453.99000	71.45399	71,224.34000	71.22434	71,453.990		18.74	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		18.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.37329	79.41261	8.40121	79.17965			19.11	0.00	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 07/11/2013	Bond Future	9.50	Call	10,560.23000		10.56023	10,388.11000	10.38811	10,560.230	19.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,947.77000		1.94777	2,008.61000	2.00861	1,947.770	19.95	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,032.10000		7.03210	6,894.31000	6.89431	7,032.100	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,663.04000		3.66304	3,758.21000	3.75821	3,663.040	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,078.74000		7.07874	6,940.41000	6.94041	7,078.740	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,631.60000		3.63160	3,726.23000	3.72623	3,631.600	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,125.75000		7.12575	6,986.88000	6.98688	7,125.750	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,600.65000		3.60065	3,694.74000	3.69474	3,600.650	19.37	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			164.86273		164.86273	164.86273	164.86273			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.70588		164.70588	164.28835	164.28835			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,565.88000		3.56588	3,148.35000	3.14835	3,565.880		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	3,555.88000		3.55588	3,138.35000	3.13835	3,555.880		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	3,545.88000		3.54588	3,128.35000	3.12835	3,545.880		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.48361		126.48361	126.48361	126.48361			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.02433		128.02433	128.03166	128.03166			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,334.33000		2.33433	2,341.66000	2.34166	2,334.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,324.33000	2.32433	2,331.66000	2.33166	2,324.330		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,314.33000	2.31433	2,321.66000	2.32166	2,314.330		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.13224	133.13224	133.13224	133.13224			0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.64916	134.64916	134.65317	134.65317			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,559.16000	3.55916	3,563.17000	3.56317	3,559.160		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,549.16000	3.54916	3,553.17000	3.55317	3,549.160		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,539.16000	3.53916	3,543.17000	3.54317	3,539.160		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.86000	94.96588	7.86000	94.96588		14.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.91405	92.62572	7.94043	92.39214		15.24	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,364.83000	2.36483	2,271.37000	2.27137	2,364.830	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,025.14000	3.02514	3,165.26000	3.16526	3,025.140	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,405.77000	2.40577	2,311.10000	2.31110	2,405.770	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,976.51000	2.97651	3,115.42000	3.11542	2,976.510	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,447.12000	2.44712	2,351.24000	2.35124	2,447.120	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,928.41000	2.92841	3,066.11000	3.06611	2,928.410	15.18	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.98016	93.84034	8.00734	93.60330		15.42	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,225.32000	83.22532	82,988.28000	82.98828	83,225.320	16.01	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	16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.05561	91.63361	8.08365	91.39312		16.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Call	7,551.72000		7.55172	7,401.73000	7.40173	7,551.720	16.35		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,122.77000		3.12277	3,213.27000	3.21327	3,122.770	16.35		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,602.58000		7.60258	7,452.01000	7.45201	7,602.580	16.36		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,093.77000		3.09377	3,183.69000	3.18369	3,093.770	16.36		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,653.56000		7.65356	7,502.41000	7.50241	7,653.560	16.37		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,065.01000		3.06501	3,154.35000	3.15435	3,065.010	16.37		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.20500		84.35651	8.20500	84.35651		15.63		0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.25765		82.14248	8.28398	81.90270		17.66		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,362.86000		73.36286	73,123.08000	73.12308	73,362.860	18.38		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	18.38		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.32200		83.21960	8.34907	82.97639		18.62		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,771.70000		72.77170	72,528.49000	72.52849	72,771.700	19.29		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	19.29		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42990		1.42990	1.43050	1.43050		12.07		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,401.43750		0.14014	1,407.88560	0.14079	1,401.438	14.04		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.43750		0.00024	2.88560	0.00029	2.438	14.04		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,302.39480		0.13024	1,308.96110	0.13090	1,302.395	13.73		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.39480		0.00034	3.96110	0.00040	3.395	13.73		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,203.72170		0.12037	1,210.43170	0.12104	1,203.722	13.41		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	4.72170		0.00047	5.43170	0.00054	4.722	13.41		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44240		1.44240	1.44310	1.44310		13.71		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	740.92550		0.07409	749.75840	0.07498	740.926	12.93		0.00	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	216.92550		0.02169	218.75840	0.02188	216.925	12.93	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	675.65480		0.06757	684.54730	0.06845	675.655	12.94	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	251.65480		0.02517	253.54730	0.02535	251.655	12.94	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	618.48680		0.06185	627.31440	0.06273	618.487	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	294.48680		0.02945	296.31440	0.02963	294.487	13.09	0.00	0	0.00
Total for Derivatives :											385,308,611.21	38,581	1 566 809.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.15493	99.94188	12.12485			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		24.23479	108.85858	24.17667			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.81946	100.00011	9.79515			0.00	0	2,000,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.21970	111.70673	12.18977			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01941	100.63261	0.01937			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00791	100.64155	0.00789			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.47701	8.00000	46.46694			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.66709	101.73855	10.64288			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		26.05711	105.29362	25.99629		146,989,893,520.00		1,396,000	12,096,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		49.37621	105.62267	49.26068			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.37086	100.96284	9.34720			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		13.97224	111.66393	13.93803			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		60.52337	100.00003	60.33022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On 31/03/2013	Spot Bond	215.58145	83.55013	215.58145	83.16387				0.00	0	0.00
ABCP2	On 20/09/2014	Spot Bond	134.94825	30.92957	134.94825	30.83895				0.00	0	58,000.00
ABCP3	On 07/12/2023	Spot Bond	269.82094	2.80457	269.82094	2.79144				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.36180	100.53123	23.30493				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.52574	100.25380	42.42020			180,456,840,000.00	1,800,000	600,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.28246	100.10451	13.24954				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.57544	100.10764	8.55419				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.09584	100.11256	8.07577				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.16175	100.11573	8.14151				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.67977	113.03853	28.60887				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.02149	102.88112	22.96302				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.06723	106.71879	34.98449				0.00	0	55,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.77662	101.43096	29.70194				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.32837	100.69530	23.27024				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.48970	101.53927	11.46085				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.09022	101.47729	16.04985				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.69240	101.61005	9.66805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	104.93328	110.26500	104.93328	109.95338			0.00	0	2,282,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.64044	108.48706	69.47389		6,834,684,780.00		63,000	1,196,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.49825	101.57306	61.29931			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	107.11422	100.00000	106.82628			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.45193	100.57314	99.18015			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	83.57619	215.26681	83.19025			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.23561	133.33110	42.11300			0.00	0	2,041,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.42395	122.14204	22.36307			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.34044	113.35700	9.31650			0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73415	100.00000	1.73415			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.87158	123.70523	16.82675			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.03872	102.18114	16.99570			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.13329	99.83242	11.10576			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.19088	99.82309	11.16322			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.73995	99.81405	11.71092			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.27768	106.48741	5.26487			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.99151	100.00000	21.93706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	165.75435	3.89494	165.75435	3.88172			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.19218	157.68318	13.14900			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.15509	170.05600	3.14418			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	137.82509	143.83197	137.30999			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.70178	172.68858	3.68882			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	83.55345	215.54135	83.16723			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	83.54965	215.58717	83.16339			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.87544	71.58015	6.86528			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.87544	71.58015	6.86528			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	101.09316	100.36979	100.82965			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.47933	84.61000	12.45838			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.34547	92.57000	19.31077			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.21064	100.05362	11.18287			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.24935	95.34000	17.21774			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.30575	100.00000	32.24446			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.09797	94.00000	16.06877			0.00	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	15.08102	94.99000	15.05346			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.69921	89.20000	31.64296			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.23660	90.02000	30.18243			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.09732	101.37010	9.07452			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.94938	101.21709	8.92698			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.91168	89.83000	28.85996			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.02617	136.93312	20.96600			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.41693	102.86000	24.36965			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.86257	96.69000	24.81564			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.89297	96.61000	23.84789			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.50569	96.38000	23.46142			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.50761	99.94804	9.48408			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.09949	121.81240	24.03625			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	75.03304	104.20000	74.88093			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.45095	101.30453	9.42728			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.25818	93.54000	21.21900			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.17742	92.85000	20.14044			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.99767	103.39542	1.99308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	149.61017	2.63793	149.61017	2.62984			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.27120	196.08295	2.26269			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.76753	95.40000	16.73653			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	70.55548	107.27000	70.40948			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.62858	94.09000	16.59781			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.21046	100.00000	9.13913		20,000,000,000,000.00	200,000,000	400,000,000.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	13.41736	114.69202	13.38380		80,972,566,120.00	706,000	4,339,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	24.09561	105.76936	24.03916		53,730,834,880.00	508,000	4,033,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.65907	102.79126	9.63708		53,245,872,680.00	518,000	3,238,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.32397	101.48825	12.29606		0.00	0	11,000,000.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	18.23809	110.44192	18.19384		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	36.80023	125.04605	36.69905		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	121.32737	4.00000	121.30387		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	2.76627	274.59193	2.75316		0.00	0	250,000.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	4.73278	123.88924	4.71979		0.00	0	0.00	
ABS14	On 31/01/2022	Spot Bond	128.40915	2.49624	128.40915	2.48918		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.53952	79.55350	99.53952	79.32307		0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.06620	97.10719	100.06620	96.86488		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On 20/06/2013	Spot Bond	100.07265	86.65138	100.07265	86.24998				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.20396	100.00000	25.14155				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	65.67886	100.53957	65.46828				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	87.45406	101.66199	87.24879				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	65.67886	100.53957	65.46828				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	83.93770	101.42690	83.74659				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	88.90675	102.82057	88.71005				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.54781	111.03772	26.48312				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.52271	100.83941	20.47261				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.79589	100.86237	20.74512				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.66724	101.18756	24.60684				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	61.03230	100.06785	60.83741				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	61.00539	100.06721	60.81058				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.24946	100.81643	20.20004				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.44317	54.43317	8.43312				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	45.65392	100.61624	45.54271				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	61.01815	99.86961	60.86723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	100.00000	19.64256	100.00000	19.60529			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	61.36422	100.07583	61.16826			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.88601	100.07969	17.84169			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.75276	100.08857	18.70628			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.49960	100.07573	17.45624			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.76069	100.07841	17.71667			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.87556	100.07959	17.83127			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.01133	103.08180	9.98836			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.01133	103.08180	9.98836			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.05749	103.10163	10.03441			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.29072	100.07361	17.24787			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.05749	103.10163	10.03441			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.96515	103.06198	9.94230			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.56743	79.64238	28.52162			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.33769	100.07204	30.26252			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	62.50495	100.07100	62.35006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	99.94507	16.96451	99.94507	16.92253			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	62.50495	100.07100	62.35006			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.12826	100.07684	9.10563			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.95322	100.07933	8.93103			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.90585	100.08039	8.88377			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.67696	100.07826	8.65545			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	62.22691	100.06560	62.07272			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.69066	100.07361	9.66664			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	83.92710	101.31884	83.66925			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.66939	110.28658	10.64055			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	42.55975	100.06728	42.45430			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.16412	105.71996	49.04899			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	55.97902	100.99526	55.83760			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.64838	101.18059	7.62924			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.59505	102.01291	7.57590			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	56.55576	101.04786	56.41440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000	4.25899	100.00000	4.24951			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.47145	100.00000	5.45921			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.01713	72.59933	13.99619			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.31802	127.83552	3.30898			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.44552	127.87043	3.43613			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.43248	100.07569	8.41158			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.44303	100.62321	30.36887			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.44303	100.62321	30.36887			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	56.55576	101.04786	56.41440			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.64253	100.51806	31.56552			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.41886	100.07299	30.34348			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.36474	100.07235	30.28951			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.19030	101.33418	8.16978			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.35249	100.41093	12.32179			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.17894	101.33457	8.15845			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.75323	103.90444	9.73071			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.79816	103.93140	9.77553			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.36873	100.22094	30.29337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	100.59173	12.41286	100.59173	12.38196			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.81204	99.93469	11.78282			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.46680	100.07603	8.44582			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	69.96377	100.93686	69.78907			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	42.33238	100.27790	42.22729			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.18413	100.06196	42.07962			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.63021	100.07446	10.60387			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	54.60969	100.76536	54.46906			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.70880	100.06587	21.65501			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.54072	100.06402	21.48736			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.86699	100.06760	21.81281			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.60785	100.07424	10.58157			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.21652	100.07047	10.19122			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.73846	100.06619	21.68460			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.84722	100.06739	21.79308			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.96767	102.65284	13.93574			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.78939	100.06844	16.74779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	100.06674	21.78789	100.06674	21.73391		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	44.55265	100.09530	44.44223		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	22.00203	100.18292	21.94746		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	42.30566	100.06691	42.20084		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	10.68986	108.26890	10.66448		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	100.07386	10.57431	100.07386	10.54812		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.72100	103.66222	4.70977		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	21.83733	100.06728	21.78322		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	21.85714	100.06735	21.80299		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	10.49559	100.07626	10.46958		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.78913	100.07891	8.76735		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	8.21909	100.07361	8.19873		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	61.08074	100.07223	60.88568		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	30.59810	100.07839	30.52228		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	22.33073	100.07574	22.27540		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	11.05459	100.08155	11.02719		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	10.49559	100.07626	10.46958		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	8.84613	100.07944	8.82421		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	100.07796	9.81428	100.07796	9.78996				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.34970	100.07839	8.32901				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.72658	100.07515	11.69753				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.57411	100.07965	8.55285				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.72273	100.08103	8.70112				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.73526	100.06425	60.54133				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.77120	100.06489	60.57715				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.61100	100.06989	16.56985				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.76769	100.07148	16.72614				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.67010	100.08134	8.64863				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.67010	100.08134	8.64863				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.66944	100.08737	11.64051				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.69025	100.07679	9.66624				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.58001	100.08652	11.55131				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.61354	100.08684	11.58476				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.66944	100.08737	11.64051				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.84082	85.50175	6.82738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	100.08315	8.86463	100.08315	8.84267		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.86463	100.08315	8.84267		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	100.00000	0.01720	100.00000	0.01716		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	94.73052	103.67806	94.49836		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	4.34503	100.00000	4.33451		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.56844	31.74851	100.56844	31.67120		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.63477	32.45069	100.63477	32.37164		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	32.91862	100.67892	32.83839		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	15.28750	101.20949	15.24923		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	15.97910	101.34649	15.93905		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	101.52904	16.89916	101.52904	16.85674		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	108.27946	11.84513	108.27946	11.81685		46,451,888,340.00	429,000	4,015,000.00
AIR02		On 30/04/2023	Spot Bond	124.59492	12.43348	124.59492	12.40044		0.00	0	300,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	31.39234	100.00000	31.31460		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	115.64616	19.46974	115.64616	19.42072		101,537,328,480.00	878,000	9,702,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	30.00956	100.00000	29.93524		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.80866	100.00000	14.77570		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	154.79211	4.39345	154.79211	4.37926		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.89205	129.92747	38.78639				0.00	0	21,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	87.23777	101.15622	87.02750				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.08521	99.92565	11.05778				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.75585	112.23984	12.72467				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.89197	101.18527	19.84219				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.16768	101.23711	9.14473				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.49176	100.00000	60.34197				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.85231	100.00000	8.83014				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.44182	114.82122	22.38595				0.00	0	25,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.06600	99.81750	10.04113				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	62.11357	100.11329	61.91514				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	67.87036	103.73691	67.71386				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.44045	99.83571	29.36766				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.39752	105.24488	34.31770				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.85268	111.52726	13.81899				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	55.53902	100.88946	55.39883				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.31628	104.32215	18.26917			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	83.60949	99.81811	83.24171			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.72728	102.00706	20.67503			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.71214	101.95171	20.65995			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.58589	99.81798	14.54983			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.62436	101.94160	20.57240			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.82063	104.59763	13.78501			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.95323	99.81335	19.90390			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.95323	99.81335	19.90390			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.84619	99.81340	16.80454			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.40829	101.35805	17.36466			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.31254	102.22265	18.26630			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.72728	102.00706	20.67503			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.64181	102.70168	17.59707			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.11605	102.35327	12.08542			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.26151	99.82359	14.22625			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.26287	99.81671	14.22760			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.26287	99.81671	14.22760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.40324	99.82722	31.32559	0.00	0	0.00			
BAYA21	On 31/03/2013	Spot Bond	99.86832	94.92731	99.86832	94.69717	0.00	0	0.00			
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.26810	97.82330	19.22132	0.00	0	0.00			
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.34071	103.70924	13.30657	0.00	0	0.00			
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.63918	99.79214	14.60299	0.00	0	0.00			
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.61519	100.04409	12.58394	0.00	0	0.00			
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.62097	99.77076	1.61696	0.00	0	0.00			
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.27954	92.33087	12.25123	0.00	0	0.00			
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.31420	99.87024	61.11875	0.00	0	0.00			
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.41638	99.83486	18.37084	0.00	0	0.00			
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.77142	99.06007	9.74742	0.00	0	0.00			
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.66371	99.81958	0.66207	0.00	0	0.00			
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.41940	104.16088	21.36440	0.00	0	0.00			
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.52075	103.97505	19.47069	0.00	0	0.00			
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.84423	106.00425	16.80029	0.00	0	0.00			
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.48338	99.75847	14.44759	0.00	0	0.00			
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27313	99.75846	0.27246	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.79467	100.00000	6.78178			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.84431	100.00000	20.79270			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.97066	100.00000	18.92369			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.71028	100.00000	11.68129			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.72465	100.00000	11.69529			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.15830	100.00000	14.12324			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.26792	100.00000	12.23754			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.56064	100.20198	98.30809			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.58930	102.32067	31.50945			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.56820	102.37811	19.51871			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.07152	169.54509	2.06451			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.07898	150.32167	10.05367			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.65019	150.48996	11.62091			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.11331	105.72100	10.08975			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	38.36822	101.02420	38.26721			0.00	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	86.54217	101.68745	86.26788				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	46.03516	100.66680	45.92297				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	54.67316	100.64029	54.01664				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	86.37075	104.00756	86.09267				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	55.69575	100.90417	55.55516				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	94.93888	101.68177	94.70502				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.41692	100.33377	8.39602				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.09871	100.06919	30.02414				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.18137	100.00000	33.09828				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.53769	100.00000	73.39681				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.08339	101.11913	12.05317				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.13129	101.12772	12.10095				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.27497	101.15348	12.24426				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.75349	101.23934	12.72156				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.23138	101.32517	13.19822				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.56615	101.56516	14.52957				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.82017	100.00000	5.80576				0.00	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	9.71692	100.93890	9.69266			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond			100.99127	10.05532	100.99127	10.03020			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond			101.01372	10.20027	101.01372	10.17477			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond			101.02120	10.24856	101.02120	10.22296			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond			101.11093	10.82771	101.11093	10.80062			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.23048	11.59856	101.23048	11.56952			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000	3.64271	100.00000	3.63369			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000	3.64271	100.00000	3.63369			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			100.10441	9.71576	100.10441	9.69168			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			100.11338	10.33779	100.11338	10.31216			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			100.11583	10.50742	100.11583	10.48137			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			107.76177	14.41935	107.76177	14.38505			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			100.12316	11.01626	100.12316	10.98895			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			100.13609	11.92074	100.13609	11.89119			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000	2.61298	100.00000	2.60651			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000	2.61298	100.00000	2.60651			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280	34.12635	110.26280	34.04367		56,454,553,600.00		512,000	3,147,000.00
BID04	On 23/11/2017	Spot Bond			100.53667	7.80340	100.53667	9.33600			0.00	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	68.94884	96.69296	68.82313				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	98.13339	99.18162	97.87241				0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.71734	100.49749	16.67666				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.75432	100.00000	7.73554				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.15076	100.60117	8.13091				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.73924	100.49926	16.69851				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.10060	100.52855	17.05898				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.75730	100.58172	17.71406				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.48936	100.80214	20.43937				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.88543	101.17004	15.84654				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	88.51834	100.10916	88.09843				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	87.16400	100.17136	86.88951				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	62.64396	100.07370	62.48874				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	80.54915	100.27042	80.38100				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.03511	100.00000	9.01274				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.92609	112.83919	33.84235			35,205,827,280.00	312,000	3,493,000.00	

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	17.84411	121.22515	17.79745			0.00	0	16,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.54777	101.55684	13.51375			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	37.99450	100.95576	37.89855			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.73985	108.79348	17.69733		22,629,043,840.00		208,000	8,467,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.93170	109.29382	15.89338			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.25926	101.38676	10.23325			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.21834	110.62195	11.19108			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.10722	100.52977	23.75952			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.38503	105.82127	13.35367		89,418,973,150.00		845,000	2,697,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.88593	100.81182	11.85692			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.98035	105.70562	15.94355			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.05277	100.97754	15.01475			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.41046	100.26196	11.38214			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.70173	123.26011	11.67091			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.41444	119.72199	11.38506			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.49376	123.54995	13.45794			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.94789	100.40002	15.90826			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.68996	107.22537	21.63858			0.00	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	34.00352	100.86678	33.91960			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	110.05086	101.10082	109.75101			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.06561	102.24997	42.95683			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.09930	102.59156	27.03064			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.40150	100.41408	24.34084			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	101.02656	100.11325	100.77435			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.86910	100.18762	46.75284			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	86.65130	100.07319	86.24990			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	86.65130	100.07319	86.24990			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	86.65130	100.07319	86.24990			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	65.65559	100.53672	65.44508			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	86.67216	100.07373	86.27065			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	86.46363	100.06833	86.06312			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond			100.06400	86.29682	100.06400	85.89709				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond			100.60353	98.18468	100.60353	97.67830				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond			101.15466	24.27531	101.15466	24.21589				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond			99.83222	87.21637	99.83222	86.94249				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond			101.14186	24.12285	101.14186	24.06382				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.06829	61.02766	100.06829	60.83279				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.06451	60.87067	100.06451	60.67630				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			101.20948	24.92844	101.20948	24.86740				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.61649	66.28672	100.61649	66.07865				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.58787	66.28482	100.58787	66.07682				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.59448	66.07281	100.59448	65.86086				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.07482	86.71385	100.07482	86.31216				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.07103	86.56789	100.07103	86.16689				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.07206	61.18465	100.07206	60.98927				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			106.64650	70.82578	106.64650	70.65874				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			103.71200	95.92361	103.71200	95.69410				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			104.51633	68.29398	104.51633	68.13554				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.85780	67.90570	100.85780	67.69212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.09542	44.51410	100.09542	44.40377			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	63.24393	100.79729	63.08620			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	63.24393	100.79729	63.08620			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	87.71927	101.28023	87.51354			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.74261	100.83563	24.68221			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.12661	100.00000	18.08173			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.92756	100.00000	17.88317			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.44724	100.07575	17.40401			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.41451	100.00000	42.30831			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	94.49136	100.04314	94.26192			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	95.07496	100.23356	94.84372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.08420	94.70014	100.08420	94.47012			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	94.70297	100.05746	94.47300			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.47803	100.00000	41.37532			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.56998	100.06980	13.53635			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	16.35142	100.15069	16.31087			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.25595	99.78582	11.23080			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.35142	100.15069	16.31087			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.73249	101.41261	12.70056			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.72589	100.22617	48.60500			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.87772	100.17009	49.75402			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.08297	108.36668	8.41106			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.26787	99.52839	15.23104			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.17239	108.34841	4.16218			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.65097	102.60151	16.61292			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.11818	100.25498	49.99378			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.35142	100.15069	16.31087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.15069	16.35142	100.15069	16.31087			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.74883	107.96614	4.73712			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.69854	107.75628	8.67711			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.74735	100.11142	15.70831			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	96.94635	100.00002	96.70697			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	97.42617	100.07054	97.18306			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	87.14339	100.08593	86.73966			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	64.23406	100.10498	64.07485			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.66317	101.25895	27.59389			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.73378	101.27689	27.66433			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.69459	105.79026	14.66036			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.21375	101.32709	28.13424			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.84473	101.30689	27.77497			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.63353	101.18509	10.60692			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.63166	101.19643	10.60506			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.70701	105.99233	14.67269			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.70701	105.99233	14.67269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	47.06947	107.65143	46.94499			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.46719	110.88445	47.33831			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.30478	104.90153	13.27399			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.28418	100.07790	12.25374			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.23287	100.08711	13.20007			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	88.62568	100.16277	88.20307			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	88.64276	100.16385	88.22006			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.40515	101.18605	27.33657			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.40515	101.18605	27.33657			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.26073	100.17539	50.13608			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	87.99908	101.40617	87.79247			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	87.99908	101.40617	87.79247			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.17014	100.16285	17.12756			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.07714	100.71861	9.05500			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.45161	100.63163	99.17967			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.07173	100.07925	11.04429			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	23.14125	100.51081	23.08493			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.07570	100.54638	11.04873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	103.07581	14.01348	103.07581	13.98186				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	14.01348	103.07581	13.98186				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	23.08495	100.51075	23.02877				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	23.10545	100.51227	23.04922				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.28433	99.62826	16.24501				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.99338	100.86363	15.95434				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.94139	100.17567	21.88697				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.66556	100.84631	15.62731				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.47110	99.94994	21.41795				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.47110	99.94994	21.41795				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.47110	99.94994	21.41795				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.47110	99.94994	21.41795				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.47110	99.94994	21.41795				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.64755	99.94850	21.59397				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.19404	99.94597	10.16880				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.19404	99.94597	10.16880				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.19404	99.94597	10.16880				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	99.94597	10.19404	99.94597	10.16880			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.19404	99.94597	10.16880			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.24931	99.94556	10.22394			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.68636	110.57517	12.65555			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	44.33019	100.09271	44.22033			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.30796	100.59304	30.23415			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	91.16353	99.85267	90.94362			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.66187	100.09928	42.55613			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	42.66187	100.09928	42.55613			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.23421	101.01926	9.21087			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.22872	100.09028	12.19842			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	15.11939	100.79299	15.08251			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.90514	100.10632	13.87068			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.32780	100.07520	10.30221			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.27190	100.07467	10.24644			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.32826	100.07203	10.30267			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.98657	100.58176	8.96467			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.28375	100.62464	12.25383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	100.62450	12.25385	100.62450	12.22400				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.30591	100.07182	10.28037				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.90068	100.10367	24.83896				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.68690	100.32695	10.66036				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.73874	100.05044	21.68488				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.39845	99.94992	21.34549				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.81977	100.07255	16.77809				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.33399	100.08473	11.30590				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.33399	100.08473	11.30590				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.33399	100.08473	11.30590				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.33399	100.08473	11.30590				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.97929	100.79550	8.95665				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.95614	100.46527	9.93138				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.46583	99.93367	11.43746				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.46583	99.93367	11.43746				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.35527	99.93449	11.32717				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.22897	99.84728	11.20120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	99.93449	11.35527	99.93449	11.32717			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.31166	99.84633	11.28369			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.64643	100.08705	1.64235			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.22897	99.84728	11.20120			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.25681	99.84728	11.22897			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.31166	99.84633	11.28369			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.12429	100.00000	6.10913			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.23725	100.00000	6.22180			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.64650	100.08579	1.64242			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.65171	100.00000	1.64762			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.65171	100.00000	1.64762			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.65171	100.00000	1.64762			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.93724	100.00000	0.93424			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.93724	100.00000	0.93424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond	100.00000	0.89717	100.00000	100.00000	0.89319			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.69606	100.00000	100.00000	19.65198			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.69606	100.00000	100.00000	19.65198			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70864	35.42491	35.42491	0.70800			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	85.95269	156.72722	156.72722	85.64560			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	99.69952	100.26956	100.26956	99.44191			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	99.65250	100.26726	100.26726	99.39501			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	151.03431	100.00000	100.00000	150.63227			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	133.68794	156.52494	156.52494	133.19948			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	99.60548	100.26496	100.26496	99.34812			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	93.97642	154.89181	154.89181	93.61308			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	85.11325	100.90305	100.90305	84.91925			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	85.11325	100.90305	100.90305	84.91925			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.84108	164.96027	164.96027	4.82254			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	89.91245	98.96405	98.96405	89.71078			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	89.93059	98.95402	98.95402	89.72889			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	99.65250	100.26726	100.26726	99.39501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	99.65250	100.26726	99.39501				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.41765	100.00000	15.37947				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	92.63851	102.57148	92.41891				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.75206	127.81539	8.72833				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.58257	80.28000	20.54936				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.63429	80.11138	20.60106				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.32814	101.51920	11.29970				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.32814	101.51920	11.29970				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.44976	100.07895	12.41891				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.83196	100.07296	11.80263				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.60785	100.07419	10.58158				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	84.65641	101.51807	84.39429				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.71919	100.07839	10.69263				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.47463	101.17107	9.45092				0.00	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	0.89369	100.00000	0.88962				0.00	0	150,000,000.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.06468	112.14249	19.01785				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	91.20903	102.77374	90.99600				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.13854	104.83082	11.11278				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.90724	123.34967	11.87586				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.21813	109.68398	19.17202				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.32643	116.79754	13.29260				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.93574	5.86800	99.91968				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.46580	100.46415	31.38843				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.74143	100.49279	10.71530				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	23.00172	100.39083	22.94457				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.34816	100.94063	19.29930				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	96.80479	100.39538	96.54772				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	94.05831	100.24848	93.81595				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	93.31362	100.00000	93.08822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	92.78513	101.22658	92.55914			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.53092	100.00000	14.49493			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.74848	6.86000	101.71015			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	85.12422	100.00000	84.93119			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.66710	102.15380	42.55941			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.85655	102.26580	23.79628			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	60.99488	102.03232	60.84109			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.71613	105.76710	71.55087			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.06448	127.91650	17.01819			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.37671	116.63462	8.35548		5,107,222,050,272.54	43,788,217	79,096,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.89898	119.62218	12.86617		158,689,348,521.84	1,326,588	116,292,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	9.58465	146.45461	9.55560			0.00	0	23,000,725.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.00299	104.01633	16.95938			0.00	0	3,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.07920	100.57434	25.01678			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.21547	100.62205	10.19004			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.15976	100.65378	4.14940			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.69301	100.68546	1.68879			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.97801	128.03785	11.94549			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.66000	117.88312	1.68000	117.56906			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.25882	104.49020	2.25340			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.47678	117.22671	9.45266			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.56759	117.96601	13.53289			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.80696	108.44717	11.77873		216,894,340,000.00	2,000,000	2,000,000.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	16.12069	100.61804	16.08142			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.60623	100.74391	54.46858			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	98.64131	100.55022	98.37400			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	52.70250	100.00000	99.72677			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.40287	100.00000	38.30778			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.21014	100.00000	97.96024			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.85039	100.00000	39.71382			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	85.98889	100.00000	85.79212			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.24976	124.62183	28.17189			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.16915	105.65441	25.11024			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.69843	106.40064	18.64949			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.14541	101.27791	10.11999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.24768	100.72291	31.17149			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.79567	100.66122	30.72063			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00133	100.64003	0.00132			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.35194	100.73714	31.27550			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00132	100.71039	0.00131			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.30666	100.58516	65.10173			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.41298	100.60896	30.33890			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.28496	100.62801	16.24528			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.31233	100.58802	65.10738			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00133	100.58833	0.00133			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00133	100.61654	0.00133			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.09250	107.62781	21.04266			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.57073	115.04070	11.54187		71,826,466,329.90	624,357	255,978,357.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.50329	123.79417	8.48068		2,383,285,360.84	19,252	262,904,252.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.43425	101.89369	10.41067		692,576,301,827.12	6,797,048	57,005,048.00	
ES33	On 15/09/2033	Spot Bond	8.74000	91.36876	8.76500	91.13225		204,141,569,660.00	23,357,159	879,679,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.85774	100.52379	17.81427		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	58.64052	101.23849	58.49371		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.14918	92.62942	100.14918	92.39459			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.52074	100.00000	10.49440			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.23808	100.00000	10.21244			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	67.78932	100.72700	67.57634			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	67.90792	100.75346	67.69452			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	66.03068	100.83807	65.82303			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	68.50074	100.88562	68.28523			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.66144	106.83968	35.57721		92,950,521,600.00	870,000	14,567,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	10.12193	102.29365	10.09899			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.88050	100.22508	12.84854			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.30412	100.22502	9.28103			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.65488	101.16350	10.62823			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01790	101.09860	0.01786			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.97896	109.77327	12.94780			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.10755	98.22086	10.08292			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	56.50151	100.00000	56.37028			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	83.53969	215.70757	83.15330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On 07/07/2013	Spot Bond	105.50847	73.40675	105.50847	73.25722			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.54589	127.58470	2.53874			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.77389	273.62971	2.76078		273,629,710,000.00	1,000,000	1,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.63341	149.98730	2.62532			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.23985	199.45863	2.23136			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.25374	121.07209	24.19040			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.58442	100.00000	29.51823			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.58442	100.00000	29.51823			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.69089	52.69690	3.68662			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.48911	33.20196	3.48637			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.76014	31.98407	3.75729			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.85996	100.55103	42.76416			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	85.75247	101.09338	85.55627			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.49094	100.83125	15.45314			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.96650	100.12935	46.85007			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.36461	100.07866	43.25714			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	15.11687	100.80714	15.07999			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.11687	100.80714	15.07999			0.00	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	11.21219	100.52930	11.18430				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.89472	100.79281	14.85838				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.22881	100.08975	12.19850				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	96.43461	100.50743	95.94527				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.82083	100.15766	16.77913				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.77556	100.07580	10.74886				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.69226	100.08460	11.66328				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.85832	100.10209	44.74714				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.19604	98.00000	10.17025				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.89673	100.00000	9.87121				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.65709	100.15523	16.61579				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.66944	100.08737	11.64051				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.79304	100.10732	13.75885				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.74286	100.11620	14.70631				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.18874	100.08283	11.16102				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.14703	102.36455	12.11631				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.07239	100.12857	16.03255				0.00	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	11.50175	100.08579	11.47325			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.60854	100.00000	7.58892			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.35070	100.10168	12.32008			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.50308	100.12161	14.46714			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.29115	100.09179	11.26317			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.96747	100.09811	11.93781			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.83828	100.11547	13.80398			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.92549	100.10701	12.89344			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.39041	100.12057	14.35474			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.20162	100.12805	15.16393			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.80448	100.11516	13.77026			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.41007	100.11151	13.37683			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.13655	100.09968	12.10646			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.93366	100.09779	11.90408			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.68335	100.12327	14.64696			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.51435	100.12172	14.47837			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.05238	100.11745	14.01755			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.70589	100.12348	14.66944			0.00	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	12.64373	100.10439	12.61240			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.33624	100.09221	11.30815			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.71280	100.07700	9.68874			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.34808	100.12940	15.31002			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.77937	100.09221	31.70062			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.00493	100.10419	19.95535			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	14.06634	100.72629	14.03204			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.51421	100.09926	19.46584			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.61476	100.08547	10.58845			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.41663	98.00000	1.41304			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.72750	100.08652	10.70091			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.83683	100.07817	9.81245			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.14124	100.08103	10.11612			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.12834	100.10890	13.09579			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	56.19276	100.20368	56.01311			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.33227	100.21459	38.23716			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	60.60396	100.20368	60.41021			0.00	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	38.24263	100.19795	38.14776			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.64689	100.07944	1.64281			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.67504	100.38297	0.67336			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.90050	100.00000	0.89660			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	43.26309	100.57737	43.16637			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	39.62475	101.33365	39.52546			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.27085	100.08266	23.21318			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.12620	100.08218	18.08128			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	57.27551	101.28616	57.13205			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.55609	98.45245	10.53031			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	98.44424	115.36525	98.13888			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	84.13484	101.29693	83.87560			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.67475	100.06887	42.56900			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.58913	101.11641	9.56515			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.28883	115.36587	5.27553			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.95721	100.08387	12.92510			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.05648	100.08483	13.02412			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.05116	115.54905	4.04098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	113.64754	29.68133	113.64754	29.61966				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.71743	115.36587	3.70808				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.38447	117.71276	5.37072				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.73062	118.00209	9.70987				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.59321	101.27177	10.56668				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.04852	100.00000	19.99887				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.69093	100.20020	19.64209				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.93416	100.17418	17.88967				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.24178	4.73000	108.21869				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.15242	100.17741	18.10740				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.67750	100.07144	11.64856				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.89102	100.08326	12.85907				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.75486	100.11237	33.67118				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.52341	100.09907	14.48741				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.10432	100.09502	14.06936				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	96.55999	100.06298	96.31905				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	96.56893	100.06521	96.32796				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On 20/03/2013	Spot Bond	100.06023	96.60584	100.06023	96.36480			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	96.69700	100.06131	96.45572			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.25627	100.08049	11.22839			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.06099	100.16123	17.01868			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.24509	100.08038	11.21723			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.13714	97.80179	25.07612			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.61765	100.16949	17.57396			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.58443	100.83728	15.54640			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	78.85295	99.94942	78.62514			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	79.72157	101.49845	79.48850			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	78.97356	99.46188	78.74626			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	79.40102	103.49133	79.16540			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	79.37434	97.69123	79.14905			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	78.82899	100.87998	78.59962			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	79.07282	101.02852	78.84248			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	79.37220	101.21079	79.14066			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	79.56008	101.32512	79.32779			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.35779	144.28965	18.30123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	100.90946	64.53114	100.90946	64.32357			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.72508	103.60434	38.62610		207,208,680,000.00	2,000,000	3,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.18693	101.69223	20.13618			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.89422	103.43851	14.85620			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.19383	102.25429	9.17060			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.92718	101.76484	8.90522			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.00822	100.00000	13.98164			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.87275	261.70847	2.85958			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.77580	273.38978	2.76269			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.91636	256.75899	2.90316			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.31971	123.65104	2.31355			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.09325	101.04016	7.07552			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.56192	123.78317	2.55488			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.78665	101.29456	12.75462			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.92832	101.45459	10.90090			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	79.19895	101.10626	78.96809			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.96932	100.92257	6.95172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	100.00005	62.13275	100.00005	61.97889			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.23844	98.38735	2.23331			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	93.46276	101.21006	93.23292			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.28010	100.00000	96.04119			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	96.44560	100.42877	95.95407			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76439	100.00000	0.76248			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.57353	104.97509	13.53843			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	92.74489	100.28475	92.27998			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	90.92153	100.19981	90.47505			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.68116	100.80772	6.66431			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.92517	101.07593	17.88036			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.32908	100.44759	9.30588			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.69619	100.17395	42.59029			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.21024	100.76967	16.16982			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	38.44494	100.98200	38.34890			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	77.29926	100.85889	77.07672			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.08595	102.64440	13.05278			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.14784	100.85054	56.00774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	108.09035	2.72810	108.09035	2.72141			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.69690	101.11747	1.69275			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	59.66178	100.16642	59.51382			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.19652	107.16699	36.11081		18,647,056,260.00		174,000	125,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.80066	108.33117	26.73664		121,005,916,890.00		1,117,000	1,400,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.95327	107.16932	14.91786			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.91045	109.08100	12.87944			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.93752	117.62764	12.90467			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.51627	108.91524	10.49104		89,746,157,760.00		824,000	1,606,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.70571	118.59653	10.67836			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.18129	109.40010	13.15007			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.75952	86.57971	11.73630			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.26488	100.55204	16.22441			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.66803	101.32185	15.62877			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.64134	101.40666	20.58958			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.38630	107.64302	14.35230			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	105.16623	100.00000	104.88948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000		101.70245	100.00000	101.43551			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860		96.03828	100.37860	95.78530			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126		99.45915	99.24126	99.19092			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737		91.34932	98.75737	91.12410			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000		99.99986	100.00000	99.99980			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000		82.39278	100.00000	82.20721			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169		7.70098	101.20169	7.68171			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032		9.56511	101.57032	9.54110			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455		7.83012	100.58455	7.81064			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878		7.98266	100.59878	7.96278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.27745	100.62628	8.25685				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.16543	100.00000	2.15985				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.64321	100.66039	8.62168				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.15083	100.70773	9.12804				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	30.91128	100.25900	30.83455				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.35228	101.08226	12.58644				0.00	0	600,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.34339	101.25499	15.30497				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.48090	100.11004	11.45244				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.77569	101.64234	26.70842				0.00	0	200,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.31219	100.23736	9.28908				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.82287	99.99999	11.79360				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.90775	101.18024	19.85792				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.21316	100.20054	9.19031				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45761	101.50868	52.45759			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45761	101.50868	52.45759			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00030	100.00000	50.00029			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.26650	100.00000	77.11849			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	82.16330	101.18125	81.91645			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.13076	101.21718	20.08037			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.31353	107.10005	20.26004			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58482	101.59173	52.58480			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	82.22314	101.22625	81.97602			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.43256	101.28016	20.38139			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.16804	117.06290	18.11630			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74923	101.69896	52.74921			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	82.33084	101.30724	82.08324			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.82024	101.36111	20.76806			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.03149	114.94363	18.97816			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33041	102.07916	53.33040			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	82.47440	101.41519	82.22616			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.29353	101.46001	21.24011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68691	102.24978	53.68690			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53532	102.77072	54.53532			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.45067	120.49879	8.42868		3,640,812,497,936.85	30,214,515	48,247,673.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.73219	278.97229	2.71911		557,944,580,000.00	2,000,000	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.72843	279.46415	2.71535		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.69479	109.78196	8.67380		31,617,204,480.00	288,000	29,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.67145	110.08516	8.65047		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.15000	112.74488	1.12500	113.03384		690,070,578,950.00	600,061,373	510,700,000.00	
I2038	On 31/01/2038	Spot Bond	1.86000	110.98844	1.84000	111.40254		1,120,206,025,440.00	602,261,304	356,085,300.00	
I2050	On 31/12/2050	Spot Bond	1.96000	117.93245	1.95000	118.21532		1,181,303,844,280.00	602,706,043	407,371,043.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	24.98172	94.50000	24.93623		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	111.10415	28.06767	111.10415	27.99924		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.38955	99.25430	100.38955	99.00083		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	101.98179	22.26352	101.98179	22.20742		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	21.59697	100.56090	21.54322		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	99.93156	83.38370	99.93156	83.01165		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.23834	63.62664	100.23834	63.46874		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On 15/03/2014	Spot Bond	100.38793	42.86253	100.38793	42.75601			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.60483	104.99431	48.49165			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.54254	110.23108	18.49762			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.63909	114.54738	13.60501			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	44.68094	103.99743	44.57827			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.71954	101.06758	38.62273			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.20003	100.58995	30.12648			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.69038	111.22906	29.61659			0.00	0	1,000,000.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.00707	108.02289	11.97892			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	26.16238	100.81617	26.09638			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.87342	100.86946	9.84851			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.48550	123.12082	3.47627			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.24545	127.68743	2.23933			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.96113	99.85267	20.90930			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.64667	99.84531	9.62282			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.16557	108.72274	12.13658			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.83038	100.33316	21.77616			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.11161	100.11008	10.08655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.65809	10.54553	100.65809	100.65809	10.51983			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.53479	102.66026	102.66026	9.51311			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.11942	99.50921	99.50921	8.10132		53,933,991,820.00	542,000	100,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	88.41111	100.00000	100.00000	88.21508			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00146	100.00000	100.00000	0.00145			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.47618	100.89947	100.89947	22.42579			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.47618	100.89947	100.89947	22.42579			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.67644	101.97863	101.97863	8.65670			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.52339	100.89947	100.89947	8.50428			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.36796	100.90751	100.90751	15.32959			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.14025	100.84756	100.84756	15.10248			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.36421	99.83295	99.83295	15.32623			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.54903	114.58662	114.58662	20.49796			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.03875	99.86601	99.86601	29.96445			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.03875	99.86601	99.86601	29.96445			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.96641	100.72296	100.72296	9.94211			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.48605	100.00000	100.00000	8.46504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN01E	On 23/07/2013	Spot Bond	101.81841	80.84837	101.81841	80.60717			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	77.69125	101.39919	77.46692			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	76.18568	101.19088	65.67293			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.24432	103.56174	28.17927			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	64.81585	100.41740	64.61277			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.69228	100.58388	65.53055			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	86.80931	101.41671	86.61763			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.62380	101.24311	16.58171			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	50.20168	99.19658	50.20167			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	98.39715	99.09525	98.13499			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	96.59426	98.99412	96.34187			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	94.85999	98.88812	94.61682			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	93.19011	98.78695	92.95566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND312	On 19/03/2013	Spot Bond	98.68599	91.58124	98.68599	91.35504			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.52620	100,000.00000	0.51872			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND347	On 19/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	78.92860	100.81810	78.69838				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	78.94737	100.00000	78.72928				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	100.41491	100.70818	99.88559				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.61129	101.98370	17.56690				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.38523	106.31357	17.33977				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.72290	104.39662	16.67987				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.43103	99.99991	9.40768				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	101.64770	100.00000	101.38091				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.44591	100.36848	33.36281				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.98994	100.00021	10.96272				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On 18/03/2013	Spot Bond	100.00000	96.79379	100.00000	96.55119			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.36475	6.50000	102.34676			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	90.71549	101.36114	90.49429			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	88.55355	101.10456	88.34271			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.38996	100.08473	11.36174			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.48689	101.44140	28.41544			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.37997	100.25042	99.12324			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.52331	100.25042	91.07145			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	96.53931	100.08567	96.29717			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	96.34403	100.07206	96.10301			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	101.19073	100.37849	100.92419			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	94.95211	100.38408	94.47567			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	64.58546	100.38408	64.38314			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	101.20031	100.37919	100.93373			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.17780	100.00000	16.13860			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	88.04408	100.27920	87.64107			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	84.49572	100.08647	84.10060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	100.00000	86.58368	100.00000	86.30881				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	83.82129	100.00000	83.50736				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	86.14462	100.00000	85.94704				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	85.12932	100.90615	84.93528				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	55.64895	100.92542	55.50845				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	55.64895	100.92542	55.50845				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	58.05980	101.29332	57.91437				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.20152	100.00000	49.07969				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.63902	102.06095	30.56175				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.56625	101.68471	23.50635				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	65.37500	100.42003	65.21250				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.19576	101.24581	20.14518				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.44902	101.27443	12.41783				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.35680	101.29354	9.33337				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.57728	107.00679	13.54535				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	47.15430	105.51634	47.04405			23,002,562,120.00	218,000	2,073,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	16.80459	100.55058	16.76277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	111.16948	13.86004	111.16948	13.82624			136,849,629,880.00	1,231,000	12,758,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	33.19356	100.64446	33.11269			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.08203	100.00026	23.02488			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.19294	106.83400	23.13847			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.42352	100.08056	10.39768			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.35680	100.38986	9.33354			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.45424	117.02647	2.44799			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.06863	129.51692	3.05996			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	64.56348	100.38643	64.35901			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.49599	99.81973	8.47498			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.13506	101.53934	8.11464			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.04682	101.19270	8.02668			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27895	100.25130	0.27826			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.53978	99.94061	8.51865			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	57.37854	100.95973	57.23523			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.27934	92.45654	2.27437			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.20793	95.34778	2.20299			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.06403	100.52241	66.27724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On 31/03/2013	Spot Bond	103.46133	97.97507	103.46133	97.73000			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	94.61511	99.88087	94.38570			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.33298	114.89453	16.29207			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.83346	101.30356	9.80855			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.03607	129.51692	3.02749			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	99.72904	99.16760	99.45955			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	97.87483	99.06633	97.61552			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	96.09188	98.96527	95.84217			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	94.37645	98.85919	94.13582			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	92.72435	98.75808	92.49230			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On 04/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000		78.32618	100.00000	78.15846			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000		70.64357	100.00000	70.50954			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000		69.71070	100.00000	69.57844			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000		68.79015	100.00000	68.65964			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000		67.88176	100.00000	67.75297			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000		66.98536	100.00000	66.85828			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000		66.10080	100.00000	65.97540			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		65.22793	100.00000	65.10417			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000		64.36657	100.00000	64.24445			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000		63.51659	100.00000	63.39609			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000		62.67784	100.00000	62.55893			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000		61.85016	100.00000	61.73282			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000		61.03342	100.00000	60.91762			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		60.22745	100.00000	60.11319			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		59.43213	100.00000	59.31938			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		58.64732	100.00000	58.53605			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		57.87286	100.00000	57.76306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	86.10119	99.74330	85.83437			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.25148	100.81205	7.23319			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.28180	101.01716	38.18614			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.74053	101.02507	19.69121			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.93755	100.00000	8.91541			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	78.92861	100.81807	78.69838			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	83.16707	100.65963	82.98168			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	79.17889	100.00000	78.94737			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	84.75220	100.00000	84.56634			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.84496	100.00000	63.69029			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.14001	100.00000	53.00842			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.18400	101.04078	15.14606			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.43099	100.00000	27.36307			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.19445	100.00000	86.99717			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	86.91304	100.00000	86.71640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On 28/02/2013	Spot Bond	104.62962	107.91483	104.62962	107.61905			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.33813	102.42188	2.33279			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.83742	101.21431	9.81252			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	94.84684	100.00000	94.61719			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.23838	153.49881	12.19993			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	56.63560	101.46222	56.49351			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.34703	100.47188	21.29394		753,539,100,000.00	7,500,000	7,500,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	9.63636	103.08494	9.61462		115,764,387,620.00	1,123,000	4,747,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.46592	101.72477	1.46261		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	9.95472	100.30391	9.93000		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	100.60223	21.12549	100.60223	21.07825		0.00	0	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.06414	100.33330	4.05404		0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	78.69967	100.80210	78.47081		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	98.89515	93.41902	98.89515	93.18316		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	58.20363	101.14527	58.05803		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	99.30996	50.17313	99.30996	50.17312			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	94.37107	98.95948	94.13022			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	86.47452	98.43044	86.27333			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		45,000,000,000,000.00	450,000,000	450,000,000.00	
MBC18	On 21/02/2013	Spot Bond	99.17027	97.87265	99.17027	97.61307			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	88.40063	101.29323	88.19132			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	39.68788	101.31233	39.58844			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	96.13366	100.54173	95.64568			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	44.45988	100.58073	44.35161			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.94304	101.30733	27.87303			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.78937	101.17095	19.73984			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.91798	99.84625	15.87818		998,462,500,000.00	10,000,000	10,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	8.70408	99.84060	8.68231			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	60.64728	100.25866	60.49506			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	56.38782	101.08567	56.24683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		56.81347	100.00000	56.67278			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000		98.64865	100.00000	98.38275			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		44.55511	100.00000	44.44717			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		40.43215	100.00000	40.33203			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		24.70002	100.00000	24.63885			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		26.48455	100.00000	22.52813			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		6.26959	100.00000	6.25406			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		15.30661	100.00000	15.26871			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029		11.38122	109.95029	11.35386		36,613,446,570.00		333,000	69,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678		30.94889	100.21678	30.87211			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427		59.65686	100.18427	59.50888			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050		24.39446	100.20050	24.33395			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831		32.81759	101.34831	32.74375			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889		32.86769	101.35889	32.79374			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174		13.49513	101.41174	13.46475			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664		7.89804	103.44664	7.87986			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067		7.57164	103.61067	7.55420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.91350	101.86568	15.87754			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.44347	104.35890	10.41927			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.52191	104.67108	10.49747			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.14787	106.18586	29.07975			0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.24625	100.06286	16.20598			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.93377	100.06556	7.91411			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.94424	110.15502	10.91470			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.38107	107.16233	21.33044			0.00	0	25,437,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	23.04147	100.44922	22.98418			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.43127	104.78971	12.40253			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	95.24160	100.42970	94.75375			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.09697	104.79935	12.06901		44,749,322,450.00		427,000	6,348,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.06578	110.61908	35.97816		117,698,701,120.00		1,064,000	920,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.05417	110.59153	20.00546			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.13189	115.34633	11.10391		38,756,366,880.00		336,000	2,906,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	61.26677	102.81634	61.12729			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	91.34802	98.77372	91.12276			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	87.07707	98.48888	86.87296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC14	On 26/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.79767	100.00000	5.78362				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.07166	100.00000	6.05695				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.14639	100.00000	6.13150				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.64221	100.89771	5.62843				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.71884	100.61875	5.70491				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.81717	100.62967	5.80301				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.86634	100.63509	5.85204				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.92532	100.64159	5.91088				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.07275	100.65787	6.05795				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.17101	100.66881	6.15596				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.27907	100.68074	6.26376				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.37728	100.69157	6.36173				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.42639	100.69687	6.41073				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.01517	100.76218	6.99805				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.70113	100.83813	7.68234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12349	100.00000	0.12319			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.74229	103.67668	9.71984			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	38.54543	101.36748	38.44881			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.53708	100.92433	26.47082			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.73000	100.76441	22.67455			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.26783	100.97362	10.24274			0.00	0	400,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.99195	100.60434	16.95057			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.34603	100.47967	9.32329			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.58512	112.76469	22.52940		142,309,038,780.00		1,262,000	8,310,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.58066	100.61353	17.53689			0.00	0	2,000,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.21876	122.79495	14.18120		77,360,818,500.00		630,000	4,275,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.55451	32.99078	3.55173			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	87.47912	101.43082	87.27371		3,416,190,017,600.00		33,680,000	8,420,000.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.62473	108.29303	25.56388			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.21702	101.23516	20.16640			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.74148	101.30698	7.72209			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.38608	104.56520	47.27611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.89597	100.00004	41.79222			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.09615	109.74955	18.05246		117,980,766,250.00		1,075,000	5,720,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.10760	100.00006	13.07514			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	106.85906	119.17407	106.54753			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	101.01603	100.33399	100.75486			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.46046	100.00000	34.39508			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.52713	100.00000	43.44456			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.86265	100.00000	32.80030			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.16089	100.00000	31.10177			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.61808	100.55018	23.56059			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	99.32157	100.22266	99.06831			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	96.20726	99.94761	95.97041			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	95.90743	99.94811	95.67189			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	95.90743	99.94811	95.67189			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	95.90743	99.94811	95.67189			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.17901	99.86407	22.12416			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.05644	101.50309	21.00360			0.00	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	20.64167	101.36582	20.58993			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.25690	100.40506	23.19910			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.28531	80.20911	19.25422			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.40003	100.38119	17.35680			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.18849	101.10639	15.15050			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.78055	101.21257	15.74104			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.09988	101.03995	15.06214			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.17786	101.41775	13.14482			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.60446	76.11506	15.58028			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.77475	100.41337	64.56728			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.78681	100.10537	42.68076			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.70978	100.10374	42.60392			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.93576	99.82783	20.88400			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.49526	100.74066	8.47455			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.21104	100.07228	9.18821			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.42822	100.06803	16.38751			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.82241	101.43571	8.80028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	110.75661	22.92038	110.75661	22.86464				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	67.85288	105.36061	67.69442				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.96261	106.42411	47.84967			71,729,850,140.00	674,000	3,310,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.32429	101.17472	8.30346				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.03819	119.90407	15.99663				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.70945	108.97397	11.67883				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	92.95004	98.87170	92.71659				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.51814	100.47393	19.46960				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.37699	156.96491	5.35945				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.62404	115.40836	8.60236				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	92.71892	98.83767	92.48671				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	75.74554	97.39714	75.59275				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	59.80278	100.19307	59.65443				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.50581	114.59979	11.47434			1,375,197,480,000.00	12,000,000	3,000,000.00	
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.93893	100.55569	13.90499				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.91047	100.53494	44.80116				0.00	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	97.99985	100.49411	97.49232			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.61507	100.52625	22.56003			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.52467	116.99821	11.49257			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	45.17939	100.56446	45.06938			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	98.16998	100.52540	97.66143			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.81076	100.54276	22.75523			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.95671	114.44931	11.92405			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	45.49569	100.59918	45.38489			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	98.39682	100.56709	97.88689			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	23.17116	100.57314	23.11473			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	98.42990	100.57316	97.91977			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	98.61985	100.58790	98.10866			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	98.85521	100.65124	98.34249			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	99.16235	100.70756	98.64778			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.31088	100.72887	10.28574			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.51310	100.67612	15.47529			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	66.33213	134.34526	66.13847			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	44.70537	108.59837	44.59837			0.00	0	24,200,000.00

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	12.26781	125.30314	12.23506			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.25688	134.80590	12.22204			0.00	0	4,600,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.76414	171.14853	4.74757			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.21339	135.14144	11.18163			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	87.65190	101.23304	87.44592			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.26722	101.21485	39.16893			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.15022	101.18197	39.05225			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.17146	101.47481	12.14157			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.60684	100.95122	26.53964			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	80.28234	100.91565	80.04660			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.62096	101.05067	19.57192			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.99222	100.00000	14.95509			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.04096	100.00000	15.00372			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.07021	100.00000	15.03290			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.77219	100.00000	15.73313			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.55217	100.00000	16.51118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.42701	100.00000	21.37394			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.56048	108.19161	19.51406		117,171,513,630.00	1,083,000	77,382,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.67970	100.00000	5.66548			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.80770	104.37000	15.77677			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.91013	100.00000	22.85339			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.58832	100.00000	6.57200			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	89.26964	100.19068	88.84181			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	101.73762	100.38733	101.46890			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.83702	100.00000	51.73868			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.90110	100.00000	73.76090			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	97.84520	100.47782	97.58236			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.94503	100.10564	42.83858			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.89430	100.09773	37.79715			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	88.11320	100.09376	87.69527			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	88.24114	100.09863	87.82258			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	61.88188	100.10500	61.68421			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	43.07663	100.10840	42.96986			0.00	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	37.89299	100.10173	37.79583				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	88.45437	100.10673	88.03477				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	61.92731	100.10663	61.72950				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	43.37082	100.11457	43.26331				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.89141	100.10653	37.79425				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	88.83818	100.12130	88.41671				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	43.69595	100.12138	43.58763				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.88957	100.11212	37.79241				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	89.17933	100.13423	88.75620				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.89995	100.68448	45.78807				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.49953	116.98567	37.40317				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.42377	91.25497	30.36066				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86478	40.60007	0.86390				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	5.29000	125.19887	5.31000	125.12726			47,811,924,098,030.00	038,170,907	4,688,264,689.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.60280	124.15418	23.53920				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.51520	86.87026	15.48431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	130.95502	18.10414	130.95502	18.05326			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.37459	82.70497	8.35860			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.20229	107.05466	70.06489			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.28000	129.34170	7.31000	129.00894		55,729,942,886,800.00	655,211,935	0,661,002,479.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78059	38.29047	0.77984			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71725	36.16829	0.71660			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.07991	176.09279	217.04621	175.26534			0.00	0	867,000,000.00
R197	On 07/12/2023	Spot Bond	0.98500	285.69513	0.98500	285.66316		268,069,992,845.00	272,152,277	181,922,472.00	
R201	On 21/12/2014	Spot Bond	5.10500	107.64957	5.12500	107.59822		201,792,844,455.00	39,528,471	615,715,127.00	
R202	On 07/12/2033	Spot Bond	1.83000	211.26751	1.83000	211.23901		2,981,009,033,550.00	628,966,685	1,041,467,000.00	
R2023	On 28/02/2023	Spot Bond	6.72500	110.94583	6.74500	110.77455		11,531,711,093,775.00	714,752,579	2,099,437,579.00	
R203	On 15/09/2017	Spot Bond	5.72500	113.48618	5.74000	113.40515		26,046,392,691,175.00	549,588,243	5,622,988,174.00	
R204	On 21/12/2018	Spot Bond	5.98000	111.02584	5.99500	110.93036		23,023,346,869,900.00	850,058,005	5,830,744,336.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.97165	108.88836	11.94294		73,355,332,167,608.40	673,674,690	3,810,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.70649	100.00000	40.60569			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.11000	102.71579	5.13500	102.67882		3,059,868,000,000.00	598,800,000	1,092,900,000.00	
R207	On 15/01/2020	Spot Bond	6.26000	106.06479	6.28000	105.93211		6,807,339,857,320.00	087,434,482	5,999,720,882.00	
R208	On 31/03/2021	Spot Bond	6.40000	104.70307	6.42000	104.55809		30,656,254,220,800.00	790,039,722	8,790,853,276.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.17000	82.51103	8.19500	82.27545			15,530,181,544,380.00	900,879,014	7,960,607,109.00
R210	On 31/03/2028	Spot Bond	1.46000	164.57150	1.48000	164.13630			1,042,559,720.00	714,082	365,351,300.00
R211	On 31/01/2017	Spot Bond	0.16000	114.29606	-0.16000	114.28636			(92,171,040.00)	576,069	1,005,576,069.00
R212	On 31/01/2022	Spot Bond	0.83000	133.03939	0.83000	133.02505			209,844,834,660.00	252,825,102	2,594,454,202.00
R213	On 28/02/2031	Spot Bond	7.85500	95.03105	7.88000	94.78644			34,723,019,071,585.00	420,498,927	5,825,475,000.00
R214	On 28/02/2041	Spot Bond	84.68795	10.61019	84.68795	10.58952			121,945,115,420,914.00	439,934,671	5,477,627,317.00
R223C	On 15/03/2013	Spot Bond	98.99493	92.47565	98.99493	92.24429			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	63.15603	96.64575	63.01863			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	43.32438	94.28171	43.23203			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.22116	91.87036	30.15812			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.63019	88.83566	21.58631			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.51520	86.87026	15.48431			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.29437	84.86749	11.27232			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.37459	82.70497	8.35860			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	74.49536	97.62766	74.34722			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	51.52868	95.17874	51.41859			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.68236	92.80992	35.60770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	90.60553	25.06407	90.60553	25.01267			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.06405	87.76872	18.02798			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.04922	85.82547	13.02364			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.59536	83.71772	9.57694			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.20051	81.42381	7.18701			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.78484	77.48625	5.77444			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.52840	75.13464	4.52048			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.69767	72.16183	3.69142			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.96615	70.13136	2.96125			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.40894	68.17127	2.40506			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.98424	66.23386	1.98112			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.77795	63.06100	1.77527			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.50708	61.24492	1.50487			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.32809	59.05342	1.32621			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.14842	57.39997	1.14683			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.00203	55.80907	1.00068			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88178	54.27807	0.88062			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77881	52.85822	0.77780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	51.49553	0.69265	51.49553	0.69178				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04927	44.45722	1.04812				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97805	43.11572	0.97700				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91712	41.83089	0.91617				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86478	40.60007	0.86390				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81964	39.42073	0.81883				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78059	38.29047	0.77984				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74672	37.20704	0.74602				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71725	36.16829	0.71660				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	45.55684	100.16140	45.44387				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	83.29484	101.36584	83.04117				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.46133	101.68455	14.42498				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.33537	100.60342	24.27610				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.36628	100.00000	2.36042				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	100.28918	100.25681	100.03074				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	92.46469	100.32689	92.00561				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	92.46535	100.32010	92.00629				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	100.32441	63.72918	100.32441	63.52523			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.87400	101.54349	20.82160			0.00	0	1,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.27625	100.00000	85.14705			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	94.30114	100.26310	94.05750			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.55621	101.21857	27.48722			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	99.98390	5.87500	99.96782			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.73213	100.60466	17.68894			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	59.28786	101.28378	59.13937			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.04815	100.77784	8.02785			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	99.72519	100.58027	99.45190			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.28903	100.00000	8.26828			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	44.32439	100.38116	44.21425			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	104.84029	100.60804	104.56353			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	105.46274	100.65009	105.18421			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.67778	102.09902	34.59220			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.13058	99.79665	14.09565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	101.65073	11.84137	101.65073	101.65073	11.81129			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.19453	101.46985	101.46985	15.15599			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.19453	101.46985	101.46985	15.15599			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	83.09731	101.38750	101.38750	82.84496			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	64.33425	100.62446	100.62446	66.18201			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	62.90812	100.24328	100.24328	62.70693			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	59.14660	101.50905	101.50905	58.99816			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.98256	99.91990	99.91990	14.94548			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.06540	99.90988	99.90988	13.03307			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	87.47260	100.25061	100.25061	87.05316			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.01595	100.36848	100.36848	9.99107			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	54.20456	100.00000	100.00000	54.07034			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	45.57929	100.51732	100.51732	45.46590			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.78501	100.00000	100.00000	39.68863			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.99398	100.62598	100.62598	32.91360			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.31544	5.25000	5.25000	100.30108			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71093	100.00000	100.00000	0.70917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.85648	100.00000	3.84693			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.87453	100.00000	8.85231			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.47565	101.48404	18.43381			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.58733	115.23085	11.55840		30,997,098,650.00		269,000	5,004,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.05609	104.86804	10.03635			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.52799	114.56238	14.49169		1,237,273,704,000.00		10,800,000	35,100,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.78139	100.56539	12.75027			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.11342	107.95466	12.08472			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.41152	101.20234	7.39297			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.38651	100.11990	8.36572			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.44776	101.08312	7.42894			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.80666	101.24095	7.78711			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.78424	101.21627	7.76475			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.73858	107.37565	23.68227		41,661,752,200.00		388,000	14,536,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	93.51372	102.36256	93.28762			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.89786	105.03639	11.87029		26,364,133,890.00		251,000	6,595,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	44.29846	132.16219	44.17141			0.00	0	37,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	52.32692	162.56493	52.15523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On 31/03/2013	Spot Bond	155.18315	86.15950	155.18315	85.85420				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.45469	120.12124	24.39123				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.37418	120.50039	24.31076				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.33399	120.69056	24.27060				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	91.79697	143.06048	91.48058				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.90864	106.46393	12.87824				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.41729	120.29708	24.35385				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.39716	120.39190	24.33374				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	83.54871	215.59863	83.16243				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	94.35828	100.00000	94.12924				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.06455	100.10760	9.04209				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.33774	99.06612	45.22641				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.34178	100.00010	31.26417				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.31612	99.81852	11.28815				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	86.81574	99.79990	86.54490				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.16242	100.00000	55.02428				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.11236	109.84578	13.08069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	100.78863	54.76512	100.78863	54.62702			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.83343	100.87410	11.80391			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.18397	99.99987	8.16370			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.29810	100.00000	1.29521			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.79817	99.99997	8.77639			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.28240	113.08735	10.25712			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.42830	109.22356	11.40082			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.18470	100.77436	7.16718			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.69912	100.47821	22.64389			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.81627	100.50480	10.37076			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.56847	100.51996	8.54761			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.46988	106.95022	10.44513		183,312,677,080.00	1,714,000	3,588,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.58549	102.76906	9.56355			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.20767	104.14309	10.18405		73,004,306,090.00	701,000	117,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	99.41372	103.79928	99.16117			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.10192	120.54819	14.06522		77,874,130,740.00	646,000	1,149,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	83.35542	120.15971	83.16095			0.00	0	31,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.78153	272.67152	2.76842			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.28632	123.12082	4.27497				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.47417	114.44000	10.44493				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			371,024,000,000,000.00	710,240,000	1,140,000,000.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			76,200,000,000,000.00	762,000,000	381,000,000.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			49,200,000,000,000.00	492,000,000	246,000,000.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			18,000,000,000,000.00	180,000,000	90,000,000.00	
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			21,800,000,000,000.00	218,000,000	109,000,000.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	4.08278	100.00000	4.07267				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22653	82.63494	0.22604				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.56549	120.42805	4.55322				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.36475	6.50000	102.34676				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.37348	100.12305	12.34280				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	82.91719	99.88484	82.54901				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.70304	99.87542	21.64936				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.62197	100.24421	10.59561				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.83548	103.11523	11.80847			38,461,980,790.00	373,000	267,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	100.24161	1.66996	100.24161	1.66582			72,173,959,200.00	720,000	180,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.97400	105.71322	72.80591			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.35360	112.32955	17.31161			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	79.64299	101.56711	79.48189			0.00	0	29,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.01245	105.65786	12.98200			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.52533	100.80059	31.44841			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.87774	100.58343	11.84881			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.41971	100.81342	17.37720			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.58597	100.58796	9.56263			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.01495	107.52630	14.97950			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.87842	101.25454	19.82864			759,409,050,000.00	7,500,000	7,500,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.01032	100.41357	10.98296			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.58094	99.94314	10.55475			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.35278	101.14726	9.32939			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.73854	94.17275	9.71792			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.76922	93.82087	9.74860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	104.67610	28.75059	104.67610	28.68417			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.93957	101.56575	7.92157			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.48585	100.11486	10.45986			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.79564	107.35953	12.76530			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.13371	121.64737	24.07044			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.00755	105.50721	2.00268			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.37335	100.00000	10.35436			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	50.17873	99.28767	50.17872				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	99.72879	99.25974	99.45905				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	98.65930	99.20138	98.39546				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	98.65929	99.20211	98.39545				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	98.39569	99.18693	98.13329				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	97.61370	99.14341	97.35557				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	96.84474	99.09929	96.59077				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	96.59145	99.07862	96.33886				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	95.83936	99.03521	95.59078				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	91.80112	98.78368	91.57361				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN970	On 19/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.47725	119.55998	22.41945			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.22836	111.67266	11.20103			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.69096	100.00000	39.60215			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.76713	100.00000	26.70084			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	47.60438	104.23307	47.49419			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	92.71691	98.86706	92.48464			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	52.71247	100.66418	52.71246			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	88.66200	101.16928	88.45080			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	87.42227	101.07247	87.21711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	100.91059	19.05213	100.91059	19.00456			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.67161	110.02135	12.64095			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	100.30218	100.30600	100.04157			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.75219	100.55190	43.64568			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	65.74329	100.62855	65.58313		1,207,542,600,000.00	12,000,000	6,000,000.00	
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.78443	101.17076	6.76745			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.99305	101.20716	6.97555			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.03751	103.42947	8.01902			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.88243	100.80622	8.86028			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.13691	100.83814	9.11412			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.68459	100.90574	2.67854			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.73088	100.17362	6.71420			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.99665	100.18041	6.97930			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.75723	100.00000	2.75106			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.44112	101.28535	7.42247			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.59466	100.89554	9.57070			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.39759	101.45249	8.37652			0.00	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	10.43776	101.00134	10.41169			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.31730	102.14068	12.28622			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.95656	101.44362	13.92155			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.25670	101.20953	12.22602			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.15771	101.06155	6.14232			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.62786	101.14347	6.61129			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.67726	105.45079	6.65992			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.56604	101.30716	7.54709			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.98210	101.37985	7.96209			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.35830	102.14790	12.32711			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.97743	101.15653	11.94746			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.14901	101.18212	15.11110			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.20856	101.20040	12.17801			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.78371	101.18212	6.76673			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.88802	101.20040	6.87078			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.94016	101.20953	6.92279			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.05449	101.17116	12.02433			0.00	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	12.20856	101.20040	12.17801			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.73768	101.30089	12.70577			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.46111	101.30089	7.44242			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.73768	101.30089	12.70577			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.50585	101.44699	13.47197			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.50036	101.48350	8.47903			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.45788	101.43786	13.42413			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.27384	102.16719	17.23023			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.62258	102.21271	12.59071			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.41612	102.19450	17.37215			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	60.57987	99.87885	60.43001			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.49892	111.48563	26.43450		46,155,050,820.00	414,000	2,153,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.42616	102.36770	6.41380			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.72839	111.51511	11.69971		130,249,648,480.00	1,168,000	994,600,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.90317	120.69176	12.86955		115,418,978,389.12	956,312	315,906,312.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.42140	122.92168	11.39121		1,418,884,952.24	11,543	134,011,543.00	
TN25	On 19/08/2025	Spot Bond	112.54971	13.00136	112.54971	12.96985		0.00	0	156,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	10.42657	105.64973	10.40217		146,747,474,970.00	1,389,000	8,300,000.00	

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	6.28164	100.66243	6.26634			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.42885	100.67816	6.41318			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.61525	100.69808	6.59912			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.63486	100.70018	6.61868			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.55591	100.79857	7.53747			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.83440	101.00182	12.80302			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.22330	101.21676	20.17267			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.11111	101.26720	9.08830			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.94413	101.29746	7.92422			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.38604	10.00000	100.35630			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.37641	9.75000	100.34741			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.37861	100.00000	10.34899			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	94.37956	98.80121	94.13906			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	82.51903	97.87620	82.33684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	99.82860	73.17998	99.82860	73.03380			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	77.88723	97.76060	77.72509			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		46,400,000,000,000.00	464,000,000	367,000,000.00	
UG21	On 02/03/2021	Spot Bond	120.75743	13.63955	120.75743	13.60401			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	39.31843	101.23503	39.21999			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.94969	101.32511	12.91725			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.96353	101.70719	21.90830			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.05693	110.55481	15.02037			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.45621	100.00000	55.31734			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.67914	100.00000	55.53971			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.75344	100.00000	55.61383			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	18.95994	100.80302	18.90690			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.74027	100.83292	11.70496			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.73065	100.83423	8.70274			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	101.50362	100.00000	101.23720			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	101.01440	100.36906	100.74833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.92590	128.75000	11.89890				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.41711	121.77342	16.37404				40,915,869,120.00	336,000	94,456,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.15548	243.55465	4.13689				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.74544	107.94222	22.69126				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.87275	110.97172	11.84383				221,943,440,000.00	2,000,000	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.95257	113.15781	9.92794				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.80307	112.59168	9.77891				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.63011	113.82178	9.60617				0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	65.24143	96.69614	65.09943				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.81652	95.45272	53.70126				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.73921	87.68655	17.70361				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	42.01662	93.89641	41.92785				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.99316	92.71091	34.91960				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.58271	86.49267	14.55394				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.11195	90.84932	26.05798				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.70725	87.67412	17.67173				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.15737	67.16812	2.15392				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	8.54992	100.00000	8.53370			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03443	100.00000	0.03436			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.54992	100.00000	8.53370			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.43683	100.00000	23.39236			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.41682	100.00000	10.39705			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.76362	100.00000	8.74700			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
Total for j-Bonds :									,128,947,133,691,450.00	,434,464,572	94 295 637 264.00
Grand Total:									28,947,519,000,060.00	134,503,153	94 297 204 073.00