



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.36490	9.36490	9.26740	9.26740		13.19	758,163,574.20	80,958	541,518.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	19.67960	0.01968	14.91010	0.01491	19.680	19.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,654.77960	1.65478	1,747.51010	1.74751	1,654.780	19.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	80.52940	0.08053	65.20820	0.06521	80.529	15.69	402,647.00	5,000	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	715.62940	0.71563	797.80820	0.79781	715.629	15.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	54.38550	0.05439	43.51110	0.04351	54.386	16.74	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	939.48550	0.93949	1,026.11110	1.02611	939.486	16.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	23.60730	0.02361	18.09360	0.01809	23.607	19.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,508.70730	1.50871	1,600.69360	1.60069	1,508.707	19.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	190.64730	0.19065	156.87240	0.15687	190.647	13.75	953,236.50	5,000	7,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	325.74730	0.32575	389.47240	0.38947	325.747	13.75	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	133.81440	0.13381	108.99100	0.10899	133.814	14.48	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	468.91440	0.46891	541.59100	0.54159	468.914	14.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	103.12250	0.10312	84.00810	0.08401	103.123	15.06	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	588.22250	0.58822	666.60810	0.66661	588.223	15.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	271.98930	0.27199	225.08110	0.22508	271.989	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	207.08930	0.20709	257.68110	0.25768	207.089	13.10	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	247.92340		0.24792	205.80590	0.20581	247.923	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	233.02340		0.23302	288.40590	0.28841	233.023	13.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	227.25660		0.22726	188.07230	0.18807	227.257	13.38	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	262.35660		0.26236	320.67230	0.32067	262.357	13.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	325.27810		0.32528	269.93640	0.26994	325.278	12.92	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	160.37810		0.16038	202.53640	0.20254	160.378	12.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	297.76690		0.29777	245.98770	0.24599	297.767	13.01	0.00	0	93,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	182.86690		0.18287	228.58770	0.22859	182.867	13.01	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	282.09310		0.28209	233.24430	0.23324	282.093	13.07	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	197.19310		0.19719	245.84430	0.24584	197.193	13.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	385.54520		0.38555	323.08860	0.32309	385.545	12.75	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	120.64520		0.12065	155.68860	0.15569	120.645	12.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	354.53790		0.35454	295.62660	0.29563	354.538	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	139.63790		0.13964	178.22660	0.17823	139.638	12.84	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	336.77230		0.33677	280.00220	0.28000	336.772	12.89	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	151.87230		0.15187	192.60220	0.19260	151.872	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	643.88630		0.64389	557.51210	0.55751	643.886	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	38.98630		0.03899	50.11210	0.05011	38.986	12.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	567.45880		0.56746	487.03050	0.48703	567.459	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	52.55880		0.05256	69.63050	0.06963	52.559	12.45	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	452.72570		0.45273	383.38120	0.38338	452.726	12.57	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	87.82570		0.08783	115.98120	0.11598	87.826	12.57	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	696.56090		0.69656	607.80040	0.60780	696.561	12.64	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	31.66090		0.03166	40.40040	0.04040	31.661	12.64	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	661.30280		0.66130	574.08980	0.57409	661.303	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	36.40280		0.03640	46.68980	0.04669	36.403	12.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	652.57620		0.65258	565.77710	0.56578	652.576	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	37.67620		0.03768	48.37710	0.04838	37.676	12.58	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	879.90840		0.87991	785.72130	0.78572	879.908	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	15.00840		0.01501	18.32130	0.01832	15.008	12.89	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	786.92260		0.78692	694.99760	0.69500	786.923	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	22.02260		0.02202	27.59760	0.02760	22.023	12.76	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	714.39170		0.71439	624.91900	0.62492	714.392	12.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	29.49170		0.02949	37.51900	0.03752	29.492	12.66	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,165.14860		2.16515	2,067.65910	2.06766	2,165.149	17.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.24860		0.00025	0.25910	0.00026	0.249	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.48300		9.48300	9.38490	9.38490		14.01	47,415.00	5	40,545.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	84.68140		0.08468	74.44970	0.07445	84.681	18.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,601.68140		1.60168	1,689.54970	1.68955	1,601.681	18.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	238.44140		0.23844	212.34300	0.21234	238.441	15.21	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	655.44140		0.65544	727.44300	0.72744	655.441	15.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	175.72700		0.17573	156.24230	0.15624	175.727	16.13	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	892.72700		0.89273	971.34230	0.97134	892.727	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	156.28730		0.15629	138.84520	0.13885	156.287	16.49	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	993.28730		0.99329	1,073.94520	1.07395	993.287	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	310.69310		0.31069	277.21820	0.27722	310.693	14.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	477.69310		0.47769	542.31820	0.54232	477.693	14.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	307.38780		0.30739	274.24230	0.27424	307.388	14.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	484.38780		0.48439	549.34230	0.54934	484.388	14.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	251.26740		0.25127	223.79620	0.22380	251.267	15.06	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	618.26740		0.61827	688.89620	0.68890	618.267	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	430.60800		0.43061	384.47020	0.38447	430.608	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	297.60800		0.29761	349.57020	0.34957	297.608	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	407.60630		0.40761	363.78350	0.36378	407.606	13.75	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	324.60630		0.32461	378.88350	0.37888	324.606	13.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	314.03880		0.31404	280.23130	0.28023	314.039	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	471.03880		0.47104	535.33130	0.53533	471.039	14.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	816.38220		0.81638	736.36360	0.73636	816.382	12.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	83.38220		0.08338	101.46360	0.10146	83.382	12.79	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	628.75110		0.62875	562.52050	0.56252	628.751	12.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	145.75110		0.14575	177.62050	0.17762	145.751	12.83	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	454.78830		0.45479	406.27580	0.40628	454.788	13.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	271.78830		0.27179	321.37580	0.32138	271.788	13.49	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,185.83320		2.18583	2,087.70530	2.08771	2,185.833	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	2.83320		0.00283	2.80530	0.00281	2.833	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,027.79390		1.02779	938.04770	0.93805	1,027.794	12.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	44.79390		0.04479	53.14770	0.05315	44.794	12.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.59360		9.59360	9.49490	9.49490		14.78	191,872.00	20	26,811.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	285.40940		0.28541	259.41820	0.25942	285.409	16.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	961.80940		0.96181	1,034.51820	1.03452	961.809	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	170.62620		0.17063	153.76620	0.15377	170.626	18.30	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,577.02620		1.57703	1,658.86620	1.65887	1,577.026	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	768.89230		0.76889	703.11620	0.70312	768.892	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	203.19230		0.20319	236.11620	0.23612	203.192	13.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	666.78090		0.66678	610.38120	0.61038	666.781	13.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	273.18090		0.27318	315.48120	0.31548	273.181	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	448.44170		0.44844	409.26560	0.40927	448.442	15.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	544.84170		0.54484	604.36560	0.60437	544.842	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	836.06490		0.83606	765.92410	0.76592	836.065	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	170.36490		0.17036	198.92410	0.19892	170.365	13.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	802.01570		0.80202	734.03380	0.73403	802.016	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	186.31570		0.18632	217.03380	0.21703	186.316	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	787.26100		0.78726	720.24730	0.72025	787.261	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	193.66100		0.19366	225.34730	0.22535	193.661	13.40	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,621.82630		1.62183	1,524.88220	1.52488	1,621.826	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	28.22630		0.02823	29.98220	0.02998	28.226	13.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	964.55810		0.96456	887.19810	0.88720	964.558	13.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	120.95810		0.12096	142.29810	0.14230	120.958	13.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	855.46640		0.85547	784.13970	0.78414	855.466	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	161.86640		0.16187	189.23970	0.18924	161.866	13.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,202.59790		2.20260	2,103.32430	2.10332	2,202.598	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	8.99790		0.00900	8.42430	0.00842	8.998	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.71320		9.71320	9.61380	9.61380		15.31	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	273.49060		0.27349	253.70940	0.25371	273.491	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,560.29060		1.56029	1,639.90940	1.63991	1,560.291	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	636.32450		0.63632	595.37610	0.59538	636.324	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	523.12450		0.52312	581.57610	0.58158	523.124	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	632.29010		0.63229	591.48340	0.59148	632.290	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	529.09010		0.52909	587.68340	0.58768	529.090	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	363.34790		0.36335	338.39510	0.33840	363.348	17.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,150.14790		1.15015	1,224.59510	1.22460	1,150.148	17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,154.48770		1.15449	1,074.69020	1.07469	1,154.488	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	141.28770		0.14129	160.89020	0.16089	141.288	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	797.39740		0.79740	744.87270	0.74487	797.397	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	334.19740		0.33420	381.07270	0.38107	334.197	14.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	640.38480		0.64038	599.13280	0.59913	640.385	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	517.18480		0.51718	575.33280	0.57533	517.185	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,037.05510		2.03706	1,936.13740	1.93614	2,037.055	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	23.85510		0.02386	22.33740	0.02234	23.855	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,575.28510		1.57529	1,480.10130	1.48010	1,575.285	13.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	62.08510		0.06209	66.30130	0.06630	62.085	13.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.76130		9.76130	9.65920	9.65920		15.57	0.00	0	2,320.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	732.10400		0.73210	690.17700	0.69018	732.104	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	580.80400		0.58080	640.97700	0.64098	580.804	15.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	740.19330		0.74019	697.71440	0.69771	740.193	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	568.89330		0.56889	628.51440	0.62851	568.893	15.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	736.13310		0.73613	693.93510	0.69394	736.133	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	574.83310		0.57483	634.73510	0.63474	574.833	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.84950		9.84950	9.74810	9.74810		15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,509.72700		1.50973	1,431.59090	1.43159	1,509.727	13.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	210.22700		0.21023	233.49090	0.23349	210.227	13.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	901.62140		0.90162	861.12650	0.86113	901.621	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	652.12140		0.65212	713.02650	0.71303	652.121	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,950.97090		1.95097	1,858.81960	1.85882	1,950.971	13.82	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	101.47090		0.10147	110.71960	0.11072	101.471	13.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,585.66920		1.58567	1,504.50960	1.50451	1,585.669	13.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	186.16920		0.18617	206.40960	0.20641	186.169	13.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,547.44620		1.54745	1,467.77410	1.46777	1,547.446	13.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	197.94620		0.19795	219.67410	0.21967	197.946	13.87	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.66550		10.66550	10.57200	10.57200		17.04	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,894.62700		1.89463	1,844.10050	1.84410	1,894.627	14.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	379.12700		0.37913	422.10050	0.42210	379.127	14.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,863.16870		1.86317	1,813.86270	1.81386	1,863.169	14.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	397.66870		0.39767	441.86270	0.44186	397.669	14.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,832.22020		1.83222	1,784.12030	1.78412	1,832.220	14.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	416.72020		0.41672	462.12030	0.46212	416.720	14.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.36490		9.36490	9.26740	9.26740		13.19	0.00	0	1,328.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	66,130.27960		0.66130	57,408.97590	0.57409	66,130.280	12.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	3,640.27960		0.03640	4,668.97590	0.04669	3,640.280	12.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	65,257.61590		0.65258	56,577.71280	0.56578	65,257.616	12.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	3,767.61590		0.03768	4,837.71280	0.04838	3,767.616	12.58		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	64,388.62630		0.64389	55,751.20600	0.55751	64,388.626	12.56		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	3,898.62630		0.03899	5,011.20600	0.05011	3,898.626	12.56		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.48300		9.48300	9.38490	9.38490		14.01		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	70,822.67880		0.70823	63,418.96470	0.63419	70,822.679	12.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	11,522.67880		0.11523	13,928.96470	0.13929	11,522.679	12.81		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	70,079.38030		0.70079	62,721.62840	0.62722	70,079.380	12.82		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	11,779.38030		0.11779	14,231.62840	0.14232	11,779.380	12.82		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	69,340.34920		0.69340	62,028.74490	0.62029	69,340.349	12.82		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	12,040.34920		0.12040	14,538.74490	0.14539	12,040.349	12.82		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.59360		9.59360	9.49490	9.49490		14.78		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	52,704.45770		0.52704	48,194.62360	0.48195	52,704.458	14.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	42,344.45770		0.42344	47,704.62360	0.47705	42,344.458	14.50		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	52,279.46750		0.52279	47,806.09590	0.47806	52,279.468	14.52		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	42,919.46750		0.42919	48,316.09590	0.48316	42,919.468	14.52		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	51,857.72130		0.51858	47,415.09350	0.47415	51,857.721	14.55		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	43,497.72130		0.43498	48,925.09350	0.48925	43,497.721	14.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.13510		14.13510	14.00890	14.00890		10.91		8,834,437.50	625	9,293.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,141.43130		2.14143	2,016.86230	2.01686	2,141.431	15.89		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	6.33130		0.00633	7.96230	0.00796	6.331	15.89		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,163.28120		1.16328	1,041.20600	1.04121	1,163.281	12.09		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	28.18120		0.02818	32.30600	0.03231	28.181	12.09		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	488.63750		0.48864	411.28680	0.41129	488.638	10.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	143.53750		0.14354	192.38680	0.19239	143.538	10.42		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	48.96900		0.04897	37.98330	0.03798	48.969	13.12		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,213.86900		1.21387	1,329.08330	1.32908	1,213.869	13.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	204.17280		0.20417	169.54180	0.16954	204.173	11.49		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	469.07280		0.46907	560.64180	0.56064	469.073	11.49		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	141.36450		0.14136	117.30580	0.11731	141.365	12.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	656.26450		0.65626	758.40580	0.75841	656.264	12.07	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	113.38650		0.11339	91.95660	0.09196	113.386	12.42	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	778.28650		0.77829	883.05660	0.88306	778.286	12.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	482.22220		0.48222	405.58000	0.40558	482.222	10.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	147.12220		0.14712	196.68000	0.19668	147.122	10.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	475.86310		0.47586	399.92990	0.39993	475.863	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	150.76310		0.15076	201.02990	0.20103	150.763	10.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	222.87540		0.22288	185.19210	0.18519	222.875	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	427.77540		0.42778	516.29210	0.51629	427.775	11.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.30920		14.30920	14.18170	14.18170		11.61	7,154,600.00	500	2,805.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	316.79080		0.31679	280.99320	0.28099	316.791	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	767.59080		0.76759	859.29320	0.85929	767.591	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	322.25140		0.32225	285.83470	0.28583	322.251	12.48	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	753.05140		0.75305	844.13470	0.84413	753.051	12.48	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	319.50860		0.31951	283.40260	0.28340	319.509	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	760.30860		0.76031	851.70260	0.85170	760.309	12.50	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.47460		14.47460	14.34620	14.34620		12.27	0.00	0	1,070.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	460.68890		0.46069	419.90560	0.41991	460.689	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	896.08890		0.89609	983.70560	0.98371	896.089	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	466.60380		0.46660	425.29370	0.42529	466.604	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	882.00380		0.88200	969.09370	0.96909	882.004	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	463.63590		0.46364	422.58760	0.42259	463.636	13.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	889.03590		0.88904	976.38760	0.97639	889.036	13.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.65530		14.65530	14.52600	14.52600		12.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	899.14850		0.89915	833.71820	0.83372	899.149	12.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	553.84850		0.55385	617.71820	0.61772	553.848	12.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	908.67310		0.90867	842.61390	0.84261	908.673	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	543.37310		0.54337	606.61390	0.60661	543.373	12.36		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	903.89840		0.90390	838.15410	0.83815	903.898	12.37		0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	548.59840		0.54860	612.15410	0.61215	548.598	12.37		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09860		0.09860	0.09750	0.09750		19.04		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	923.22820		0.00923	828.80600	0.00829	923.228	17.93		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	63.22820		0.00063	78.80600	0.00079	63.228	17.93		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	302.24130		0.00302	258.49850	0.00258	302.241	19.04		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	442.24130		0.00442	508.49850	0.00508	442.241	19.04		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	83.03900		0.00083	68.30110	0.00068	83.039	21.43		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,223.03900		0.01223	1,318.30110	0.01318	1,223.039	21.43		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09990		0.09990	0.09880	0.09880		18.31		0.00	0	919.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,111.36190		0.01111	1,023.63760	0.01024	1,111.362	17.08		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	121.36190		0.00121	143.63760	0.00144	121.362	17.08		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	508.66620		0.00509	460.62150	0.00461	508.666	18.31		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	518.66620		0.00519	580.62150	0.00581	518.666	18.31		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	224.79140		0.00225	200.61420	0.00201	224.791	20.36		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,234.79140		0.01235	1,320.61420	0.01321	1,234.791	20.36		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.12250		12.12250	12.01090	12.01090		13.29		21,396,212.50	1,765	58,311.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	185.83860		0.18584	157.53290	0.15753	185.839	14.26		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	563.33860		0.56334	646.63290	0.64663	563.339	14.26		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	905.17470		0.90517	805.12240	0.80512	905.175	12.81		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	42.67470		0.04267	54.22240	0.05422	42.675	12.81		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	784.52510		0.78453	688.25220	0.68825	784.525	12.72		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	62.02510		0.06203	77.35220	0.07735	62.025	12.72		0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	490.44260		0.49044	418.70660	0.41871	490.443	12.98		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	167.94260		0.16794	207.80660	0.20781	167.943	12.98		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	922.86690		0.92287	822.33740	0.82234	922.867	12.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	40.36690		0.04037	51.43740	0.05144	40.367	12.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	914.00760		0.91401	813.71480	0.81371	914.008	12.82	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	41.50760		0.04151	52.81480	0.05281	41.508	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.28450		12.28450	12.17280	12.17280		13.96	6,142,250.00	500	17,637.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	295.70250		0.29570	261.92900	0.26193	295.703	15.06	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	861.20250		0.86120	939.12900	0.93913	861.203	15.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	613.07210		0.61307	543.72200	0.54372	613.072	13.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	338.57210		0.33857	380.92200	0.38092	338.572	13.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	496.11810		0.49612	438.40440	0.43840	496.118	13.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	461.61810		0.46162	515.60440	0.51560	461.618	13.90	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	454.34310		0.45434	401.96040	0.40196	454.343	14.06	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	519.84310		0.51984	579.16040	0.57916	519.843	14.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	623.74680		0.62375	553.51310	0.55351	623.747	13.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	329.24680		0.32925	370.71310	0.37071	329.247	13.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	618.39120		0.61839	548.59750	0.54860	618.391	13.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	333.89120		0.33389	375.79750	0.37580	333.891	13.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.43790		12.43790	12.32420	12.32420		14.35	0.00	0	1,460.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,369.29790		1.36930	1,273.56850	1.27357	1,369.298	13.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	131.39790		0.13140	149.36850	0.14937	131.398	13.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,182.24440		1.18224	1,092.59910	1.09260	1,182.244	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	187.34440		0.18734	211.39910	0.21140	187.344	13.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,145.55190		1.14555	1,057.26940	1.05727	1,145.552	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	200.65190		0.20065	226.06940	0.22607	200.652	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,109.50430		1.10950	1,022.61520	1.02262	1,109.504	13.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	214.60430		0.21460	241.41520	0.24142	214.604	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.60580		12.60580	12.49050	12.49050		14.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	779.76600		0.77977	723.56970	0.72357	779.766	14.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	683.96600		0.68397	743.06970	0.74307	683.966	14.64	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 17/03/2014	Foreign Exchange Future	12.49	Call	788.24240		0.78824	731.49790	0.73150	788.242	14.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	672.44240		0.67244	730.99790	0.73100	672.442	14.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	783.99280		0.78399	727.52020	0.72752	783.993	14.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	678.19280		0.67819	737.02020	0.73702	678.193	14.63	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.87759		113.87759	114.06998	114.06998			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	463.92000		0.46392	656.31000	0.65631	463.920		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.14259		112.14259	112.68667	112.68667			0.00	0	9.00
2038	On 02/05/2013	Bond Future	111.60	Call	538.11000		0.53811	1,082.19000	1.08219	538.110		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			117.64632		117.64632	118.69008	118.69008			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	48.50000		0.04850	1,092.26000	1.09226	48.500		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			493.08100		493.08100	494.16200	494.16200			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.53000		499.53000	500.62500	500.62500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			506.63900		506.63900	507.75000	507.75000			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.50300		438.50300	439.59100	439.59100			8,770,060.00	2	1,017.00
ALBI	On 01/08/2013	Index Future			444.23800		444.23800	445.34100	445.34100			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.56100		450.56100	451.67900	451.67900			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.65340		9.65340	9.56400	9.56400		9.21	5,849,960.40	606	15,166.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	901.83920		0.90184	815.14010	0.81514	901.839	11.41	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	8.43920		0.00844	11.14010	0.01114	8.439	11.41	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	921.37850		0.92138	834.54720	0.83455	921.379	11.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	7.97850		0.00798	10.54720	0.01055	7.979	11.51	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	911.60530		0.91161	824.83900	0.82484	911.605	11.46	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	8.20530		0.00821	10.83900	0.01084	8.205	11.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.70620		9.70620	9.61640	9.61640		10.17	4,853,100.00	500	8,269.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	116.26500		0.11627	100.40580	0.10041	116.265	11.82	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	710.06500		0.71007	784.00580	0.78401	710.065	11.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	844.35900		0.84436	764.86440	0.76486	844.359	10.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	38.15900		0.03816	48.46440	0.04846	38.159	10.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	835.49490		0.83549	756.27280	0.75627	835.495	10.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	39.29490		0.03929	49.87280	0.04987	39.295	10.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	519.21660		0.51922	456.38460	0.45638	519.217	10.07	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	113.01660		0.11302	139.98460	0.13998	113.017	10.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,221.73750		1.22174	1,133.75050	1.13375	1,221.738	11.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	15.53750		0.01554	17.35050	0.01735	15.538	11.49	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	934.43180		0.93443	852.48450	0.85248	934.432	10.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	28.23180		0.02823	36.08450	0.03608	28.232	10.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	853.25070		0.85325	773.48710	0.77349	853.251	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	37.05070		0.03705	47.08710	0.04709	37.051	10.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.75590		9.75590	9.66500	9.66500		10.90	0.00	0	1,932.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	508.48620		0.50849	454.42680	0.45443	508.486	10.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	232.58620		0.23259	269.42680	0.26943	232.586	10.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	520.28610		0.52029	465.52130	0.46552	520.286	10.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	224.38610		0.22439	260.52130	0.26052	224.386	10.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	514.36340		0.51436	459.95130	0.45995	514.363	10.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	228.46340		0.22846	264.95130	0.26495	228.463	10.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.80680		9.80680	9.71710	9.71710		11.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	596.66810		0.59667	545.27340	0.54527	596.668	11.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	299.86810		0.29987	338.17340	0.33817	299.868	11.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	607.75260		0.60775	555.75670	0.55576	607.753	11.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	290.95260		0.29095	328.65670	0.32866	290.953	11.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	602.19090		0.60219	550.49400	0.55049	602.191	11.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	295.39090		0.29539	333.39400	0.33339	295.391	11.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.21250		10.21250	10.13160	10.13160		12.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	3,007.52170		3.00752	2,930.04520	2.93005	3,007.522	13.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	45.02170		0.04502	48.44520	0.04845	45.022	13.09	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,960.62230		2.96062	2,883.35280	2.88335	2,960.622	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	48.12230		0.04812	51.75280	0.05175	48.122	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,913.89330		2.91389	2,836.84200	2.83684	2,913.893	13.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	51.39330		0.05139	55.24200	0.05524	51.393	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.10850		9.10850	9.05100	9.05100		11.68	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	299.52680		0.29953	263.17060	0.26317	299.527	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	131.02680		0.13103	152.17060	0.15217	131.027	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	293.43500		0.29343	257.52680	0.25753	293.435	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	134.93500		0.13493	156.52680	0.15653	134.935	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	287.41930		0.28742	251.96300	0.25196	287.419	11.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	138.91930		0.13892	160.96300	0.16096	138.919	11.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.20510		9.20510	9.14670	9.14670		13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	400.68070		0.40068	371.90920	0.37191	400.681	13.24	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	285.58070		0.28558	315.20920	0.31521	285.581	13.24	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	395.63250		0.39563	367.14730	0.36715	395.633	13.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	290.53250		0.29053	320.44730	0.32045	290.533	13.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	390.63220		0.39063	362.43270	0.36243	390.632	13.26	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	295.53220		0.29553	325.73270	0.32573	295.532	13.26	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.15570		0.15570	0.14170	0.14170			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACY	On	02/04/2013		Can-Do	Future	14.49110	14.49110	16.07770	16.07770				0.00	0	15,000.00
CF CANDO CACZ	On	14/06/2013		Can-Do	Future	113.18460	113.18460	95.80700	95.80700				0.00	0	5,000.00
CF CANDO CADA	On	04/04/2013		Can-Do	Future	0.01530	0.01530	0.01810	0.01810				0.00	0	30,000.00
CF CANDO CADB	On	09/04/2013		Can-Do	Future	0.01610	0.01610	0.02030	0.02030				0.00	0	50,000.00
CF CANDO CADC	On	14/06/2013		Can-Do	Future	67.04610	67.04610	54.28850	54.28850				0.00	0	0.00
CF CANDO CADE	On	14/06/2013		Can-Do	Future	3,528.33250	3,528.33250	-565.55530	-565.55530				0.00	0	100.00
CF CANDO CADF	On	14/06/2013		Can-Do	Future	514.92370	514.92370	-2,040.29480	-2,040.29480				0.00	0	100.00
CF CANDO CADG	On	14/06/2013		Can-Do	Future	67.04610	67.04610	54.28850	54.28850				0.00	5,000	7,500.00
CHF / R	On	14/06/2013		Foreign Exchange	Future	9.92610	9.92610	9.81750	9.81750			12.20	0.00	0	50.00
CHF / R	On	14/06/2013	9.54	Call	Foreign Exchange	469.04560	0.46905	390.73530	0.39074	469.046	11.89	0.00	0	0.00	
CHF / R	On	14/06/2013	9.54	Put	Foreign Exchange	82.94560	0.08295	113.23530	0.11324	82.946	11.89	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Call	Foreign Exchange	461.76930	0.46177	384.23520	0.38424	461.769	11.90	0.00	0	0.00	
CHF / R	On	14/06/2013	9.55	Put	Foreign Exchange	85.66930	0.08567	116.73520	0.11674	85.669	11.90	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Call	Foreign Exchange	454.55340	0.45455	377.80450	0.37780	454.553	11.91	0.00	0	0.00	
CHF / R	On	14/06/2013	9.56	Put	Foreign Exchange	88.45340	0.08845	120.30450	0.12030	88.453	11.91	0.00	0	0.00	
CHF / R	On	16/09/2013		Foreign Exchange	Future	10.06840	10.06840	9.95580	9.95580			13.67	0.00	0	50.00
CHF / R	On	16/09/2013	9.84	Call	Foreign Exchange	498.48370	0.49848	437.18490	0.43718	498.484	13.35	0.00	0	0.00	
CHF / R	On	16/09/2013	9.84	Put	Foreign Exchange	270.08370	0.27008	321.38490	0.32138	270.084	13.35	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Call	Foreign Exchange	493.13440	0.49313	432.46940	0.43247	493.134	13.37	0.00	0	0.00	
CHF / R	On	16/09/2013	9.85	Put	Foreign Exchange	274.73440	0.27473	326.66940	0.32667	274.734	13.37	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Call	Foreign Exchange	487.83000	0.48783	427.79820	0.42780	487.830	13.38	0.00	0	0.00	
CHF / R	On	16/09/2013	9.86	Put	Foreign Exchange	279.43000	0.27943	331.99820	0.33200	279.430	13.38	0.00	0	0.00	
DAEU	On	21/11/2013		Any day	expiry	12.39940	12.39940	12.28670	12.28670			14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.89	Call	831.80110	0.83180	759.96880	0.75997	831.801	13.54	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	322.40110	0.32240	363.26880	0.36327	322.401	13.54	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Call	826.08080	0.82608	754.61880	0.75462	826.081	13.55	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Put	326.68080	0.32668	367.91880	0.36792	326.681	13.55	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Call	820.39260	0.82039	749.30480	0.74930	820.393	13.57	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Put	330.99260	0.33099	372.60480	0.37260	330.993	13.57	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry			9.26400	9.26400	9.16730	9.16730		12.40	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,264.00000	1.26400	1,167.30510	1.16731	1,264.000	18.67	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.00000	0.00000	0.00510	0.00001	0.000	18.67	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,164.00000	1.16400	1,067.30560	1.06731	1,164.000	18.95	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00560	0.00001	0.000	18.95	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.20	Call	1,064.00010	1.06400	967.30620	0.96731	1,064.000	19.23	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.00010	0.00000	0.00620	0.00001	0.000	19.23	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.06	Call	214.34130	0.21434	138.43830	0.13844	214.341	13.72	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.06	Put	10.34130	0.01034	31.13830	0.03114	10.341	13.72	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Call	34.14900	0.03415	20.08840	0.02009	34.149	13.37	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Put	120.14900	0.12015	202.78840	0.20279	120.149	13.37	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.51	Call	9.48070	0.00948	6.04240	0.00604	9.481	14.94	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.51	Put	255.48070	0.25548	348.74240	0.34874	255.481	14.94	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Call	250.83680	0.25084	169.53430	0.16953	250.837	14.00	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Put	6.83680	0.00684	22.23430	0.02223	6.837	14.00	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Call	232.42610	0.23243	153.67620	0.15368	232.426	13.86	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Put	8.42610	0.00843	26.37620	0.02638	8.426	13.86	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Call	223.33980	0.22334	145.97630	0.14598	223.340	13.79	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Put	9.33980	0.00934	28.67630	0.02868	9.340	13.79	0.00	0	0.00	
DAUS	On 28/03/2013	Any day expiry			9.26520	9.26520	9.16940	9.16940		12.61	0.00	0	0.00	
DAUS	On 28/03/2013	Any day expiry	9.23	Call	92.58490	0.09258	56.07760	0.05608	92.585	12.71	0.00	0	0.00	
DAUS	On 28/03/2013	Any day expiry	9.23	Put	57.38490	0.05738	116.67760	0.11668	57.385	12.71	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/03/2013	Any day expiry	9.24	Call	86.67440		0.08667	52.80670	0.05281	86.674	12.66	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.24	Put	61.47440		0.06147	123.40670	0.12341	61.474	12.66	0.00	0	30,000.00
DAUS	On 28/03/2013	Any day expiry	9.22	Call	98.70250		0.09870	59.51870	0.05952	98.703	12.77	0.00	0	0.00
DAUS	On 28/03/2013	Any day expiry	9.22	Put	53.50250		0.05350	110.11870	0.11012	53.503	12.77	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry			9.29090		9.29090	9.19510	9.19510		12.45	0.00	0	3,036.00
DAUS	On 17/04/2013	Any day expiry	9.24	Call	156.25660		0.15626	113.40440	0.11340	156.257	12.40	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.24	Put	105.35660		0.10536	158.30440	0.15830	105.357	12.40	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Call	150.83800		0.15084	109.61350	0.10961	150.838	12.41	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.25	Put	109.93800		0.10994	164.51350	0.16451	109.938	12.41	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Call	145.54160		0.14554	105.93240	0.10593	145.542	12.42	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.26	Put	114.64160		0.11464	170.83240	0.17083	114.642	12.42	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Call	179.16160		0.17916	129.72010	0.12972	179.162	12.37	0.00	0	0.00
DAUS	On 17/04/2013	Any day expiry	9.20	Put	88.26160		0.08826	134.62010	0.13462	88.262	12.37	0.00	0	10,000.00
DAUS	On 26/04/2013	Any day expiry			9.30350		9.30350	9.20650	9.20650		12.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	299.28860		0.29929	234.09880	0.23410	299.289	12.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	55.78860		0.05579	87.59880	0.08760	55.789	12.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	132.32760		0.13233	100.44230	0.10044	132.328	12.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	178.82760		0.17883	243.94230	0.24394	178.828	12.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	82.19330		0.08219	61.60480	0.06160	82.193	13.66	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	288.69330		0.28869	365.10480	0.36510	288.693	13.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	329.25650		0.32926	260.18800	0.26019	329.257	12.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	45.75650		0.04576	73.68800	0.07369	45.756	12.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	314.09280		0.31409	246.94100	0.24694	314.093	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	50.59280		0.05059	80.44100	0.08044	50.593	12.37	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	306.64450		0.30664	240.46820	0.24047	306.645	12.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	53.14450		0.05314	83.96820	0.08397	53.144	12.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,303.71180		1.30371	1,206.83700	1.20684	1,303.712	15.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.21180		0.00021	0.33700	0.00034	0.212	15.93	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
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,203.84650		1.20385	1,107.07230	1.10707	1,203.846	15.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	0.34650		0.00035	0.57230	0.00057	0.346	15.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,104.06790		1.10407	1,007.46890	1.00747	1,104.068	14.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	0.56790		0.00057	0.96890	0.00097	0.568	14.91	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.34340		9.34340	9.24620	9.24620		12.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	207.77960		0.20778	170.00920	0.17001	207.780	12.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	214.37960		0.21438	273.80920	0.27381	214.380	12.93	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	149.93540		0.14994	121.59490	0.12159	149.935	13.57	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	316.53540		0.31654	385.39490	0.38539	316.535	13.57	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	386.45040		0.38645	321.15890	0.32116	386.450	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	83.05040		0.08305	114.95890	0.11496	83.050	12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	379.52250		0.37952	315.01360	0.31501	379.523	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	86.12250		0.08612	118.81360	0.11881	86.123	12.41	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	372.66990		0.37267	308.94800	0.30895	372.670	12.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	89.26990		0.08927	122.74800	0.12275	89.270	12.43	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,245.56400		1.24556	1,148.69400	1.14869	1,245.564	14.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	2.16400		0.00216	2.49400	0.00249	2.164	14.35	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,146.43080		1.14643	1,049.64810	1.04965	1,146.431	13.89	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	3.03080		0.00303	3.44810	0.00345	3.031	13.89	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.38000		9.38000	9.28240	9.28240		13.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	436.63150		0.43663	371.80320	0.37180	436.632	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	116.63150		0.11663	149.40320	0.14940	116.631	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	273.61290		0.27361	230.26870	0.23027	273.613	13.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	243.61290		0.24361	297.86870	0.29787	243.613	13.28	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	211.53900		0.21154	176.76850	0.17677	211.539	13.84	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	341.53900		0.34154	404.36850	0.40437	341.539	13.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	1,187.12690		1.18713	1,090.32850	1.09033	1,187.127	13.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	7.12690		0.00713	7.92850	0.00793	7.127	13.68	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.04	Call	449.89660		0.44990	383.69190	0.38369	449.897	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	109.89660		0.10990	141.29190	0.14129	109.897	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	443.23100		0.44323	377.71450	0.37771	443.231	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	113.23100		0.11323	145.31450	0.14531	113.231	12.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,285.29850		1.28530	1,188.31770	1.18832	1,285.299	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	5.29850		0.00530	5.91770	0.00592	5.299	14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.41270		9.41270	9.31490	9.31490		13.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	175.49740		0.17550	150.27230	0.15027	175.497	14.90	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	562.79740		0.56280	635.37230	0.63537	562.797	14.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	410.25680		0.41026	355.06240	0.35506	410.257	13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	187.55680		0.18756	230.16240	0.23016	187.557	13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	404.65680		0.40466	350.05480	0.35005	404.657	13.16	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	191.95680		0.19196	235.15480	0.23515	191.957	13.16	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	399.11770		0.39912	345.10490	0.34510	399.118	13.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	196.41770		0.19642	240.20490	0.24020	196.418	13.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.41770		9.41770	9.31990	9.31990		13.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	270.19580		0.27020	233.68160	0.23368	270.196	14.00	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	362.49580		0.36250	423.78160	0.42378	362.496	14.00	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	503.37130		0.50337	440.11120	0.44011	503.371	12.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	135.67130		0.13567	170.21120	0.17021	135.671	12.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	496.96480		0.49696	434.28480	0.43428	496.965	12.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	139.26480		0.13926	174.38480	0.17438	139.265	12.91	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	336.32010		0.33632	291.21750	0.29122	336.320	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	268.62010		0.26862	321.31750	0.32132	268.620	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,327.66660		1.32767	1,231.05170	1.23105	1,327.667	13.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	9.96660		0.00997	11.15170	0.01115	9.967	13.97	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,230.63780		1.23064	1,134.31530	1.13432	1,230.638	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	12.93780		0.01294	14.41530	0.01442	12.938	13.67	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.04	Call	509.83590		0.50984	445.99670	0.44600	509.836	12.87	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	132.13590		0.13214	166.09670	0.16610	132.136	12.87	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.42400		9.42400	9.32620	9.32620		13.66	0.00	0	36,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	475.18120		0.47518	415.21290	0.41521	475.181	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	161.18120		0.16118	199.01290	0.19901	161.181	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	487.43990		0.48744	426.25120	0.42625	487.440	12.98	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	153.43990		0.15344	190.05120	0.19005	153.440	12.98	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	481.28180		0.48128	420.70410	0.42070	481.282	13.00	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	157.28180		0.15728	194.50410	0.19450	157.282	13.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.45660		9.45660	9.35870	9.35870		13.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	325.14540		0.32515	287.40090	0.28740	325.145	14.03	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	378.54540		0.37855	438.70090	0.43870	378.545	14.03	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	221.43590		0.22144	194.99650	0.19500	221.436	15.04	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	604.83590		0.60484	676.29650	0.67630	604.836	15.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	422.90580		0.42291	373.75340	0.37375	422.906	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	256.30580		0.25631	305.05340	0.30505	256.306	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	417.90220		0.41790	369.25880	0.36926	417.902	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	261.30220		0.26130	310.55880	0.31056	261.302	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	412.94950		0.41295	364.81550	0.36482	412.949	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	266.34950		0.26635	316.11550	0.31612	266.350	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,275.10690		1.27511	1,179.78060	1.17978	1,275.107	13.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	18.50690		0.01851	21.08060	0.02108	18.507	13.50	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	448.69530		0.44870	396.95850	0.39696	448.695	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	232.09530		0.23210	278.25850	0.27826	232.095	13.33	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.49180		9.49180	9.39360	9.39360		14.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	254.56340		0.25456	227.48920	0.22749	254.563	15.17	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	642.76340		0.64276	713.88920	0.71389	642.763	15.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	472.73480		0.47273	423.73660	0.42374	472.735	13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.29	Put	270.93480		0.27093	320.13660	0.32014	270.935	13.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	467.74680		0.46775	419.22240	0.41922	467.747	13.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	275.94680		0.27595	325.62240	0.32562	275.947	13.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	462.80900		0.46281	414.75360	0.41475	462.809	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	281.00900		0.28101	331.15360	0.33115	281.009	13.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	477.77060		0.47777	428.29650	0.42830	477.771	13.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	265.97060		0.26597	314.69650	0.31470	265.971	13.48	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.49550		9.49550	9.39740	9.39740		14.09	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	499.33460		0.49933	448.33960	0.44834	499.335	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	253.83460		0.25383	300.93960	0.30094	253.835	13.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	494.15460		0.49415	443.63600	0.44364	494.155	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	258.65460		0.25865	306.23600	0.30624	258.655	13.47	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	379.73690		0.37974	340.81300	0.34081	379.737	14.12	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	394.23690		0.39424	453.41300	0.45341	394.237	14.12	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,320.66170		1.32066	1,225.45360	1.22545	1,320.662	13.51	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	25.16170		0.02516	28.05360	0.02805	25.162	13.51	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	504.56270		0.50456	453.08960	0.45309	504.563	13.42	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	249.06270		0.24906	295.68960	0.29569	249.063	13.42	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry			9.52820		9.52820	9.42990	9.42990		14.28	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Call	444.48800		0.44449	401.58910	0.40159	444.488	14.20	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.47	Put	386.28800		0.38629	441.68910	0.44169	386.288	14.20	0.00	0	3,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Call	254.49100		0.25449	229.11970	0.22912	254.491	15.85	0.00	0	6,000.00
DAUS	On 22/10/2013	Any day expiry	10.07	Put	796.29100		0.79629	869.21970	0.86922	796.291	15.85	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Call	479.91740		0.47992	433.58920	0.43359	479.917	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.39	Put	341.71740		0.34172	393.68920	0.39369	341.717	14.00	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Call	475.34520		0.47535	429.45120	0.42945	475.345	14.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.40	Put	347.14520		0.34715	399.55120	0.39955	347.145	14.02	0.00	0	0.00
DAUS	On 22/10/2013	Any day expiry	9.41	Call	470.81490		0.47081	425.35580	0.42536	470.815	14.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/10/2013	Any day expiry	9.41	Put	352.61490		0.35261	405.45580	0.40546	352.615	14.05	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.69150		9.69150	9.59230	9.59230		15.28	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	849.51220		0.84951	788.68500	0.78868	849.512	13.89	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	268.01220		0.26801	306.38500	0.30639	268.012	13.89	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	861.64810		0.86165	799.70460	0.79970	861.648	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	260.14810		0.26015	297.40460	0.29740	260.148	13.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	855.56140		0.85556	794.03710	0.79404	855.561	13.87	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	264.06140		0.26406	301.73710	0.30174	264.061	13.87	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.71570		9.71570	9.61640	9.61640		15.32	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	879.93940		0.87994	819.30820	0.81931	879.939	13.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	274.23940		0.27424	312.90820	0.31291	274.239	13.92	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	892.06230		0.89206	830.31000	0.83031	892.062	13.89	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	266.36230		0.26636	303.91000	0.30391	266.362	13.89	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	885.98240		0.88598	824.65170	0.82465	885.982	13.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	270.28240		0.27028	308.25170	0.30825	270.282	13.91	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			112.66646		112.66646	113.16947	113.16947			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	649.72000		0.64972	146.71000	0.14671	649.720		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.86774	88.27683	8.83521	88.55148			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,096.57000	79.09657	79,371.22000	79.37122	79,096.570		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			8.95893	89.43124	8.92538	89.70972			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	339.04000	0.33904	617.52000	0.61752	339.040		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	78,379.91000	78.37991	78,658.39000	78.65839	78,379.910		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			438.35300	438.35300	439.45000	439.45000			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	53,630.00000	5.36300	64,600.00000	6.46000	53,630.000		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	53,530.00000	5.35300	64,500.00000	6.45000	53,530.000		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	53,430.00000	5.34300	64,400.00000	6.44000	53,430.000		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			444.08600	444.08600	445.19800	445.19800			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	19,040.00000	1.90400	7,920.00000	0.79200	19,040.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	19,140.00000	1.91400	8,020.00000	0.80200	19,140.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	19,240.00000	1.92400	8,120.00000	0.81200	19,240.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			450.40700	450.40700	451.53400	451.53400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Call	44,170.00000		4.41700	55,440.00000	5.54400	44,170.000		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	44,070.00000		4.40700	55,340.00000	5.53400	44,070.000		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	43,970.00000		4.39700	55,240.00000	5.52400	43,970.000		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			202.85700		202.85700	203.05700	203.05700			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			205.56400		205.56400	205.76600	205.76600			0.00	0	149.00
IGOV	On 07/11/2013	Index Future			208.55600		208.55600	208.76100	208.76100			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.48000		549.48000	549.49100	549.49100			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.11000		94.89000	5.11000	94.89000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.09000		94.91000	5.08000	94.92000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.13000		94.87000	5.11000	94.89000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.23000		94.77000	5.20000	94.80000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.35000		94.65000	5.31000	94.69000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.48000		94.52000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.63000		94.37000	5.60000	94.40000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.69320		7.69320	7.60530	7.60530		8.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	379.70110		0.37970	305.07230	0.30507	379.701	9.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	26.50110		0.02650	39.77230	0.03977	26.501	9.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	371.18760		0.37119	297.15770	0.29716	371.188	9.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	27.98760		0.02799	41.85770	0.04186	27.988	9.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	362.74080		0.36274	289.32900	0.28933	362.741	9.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	29.54080		0.02954	44.02900	0.04403	29.541	9.27		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.74170		7.74170	7.65360	7.65360		10.73		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	315.08040		0.31508	264.39780	0.26440	315.080	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	163.38040		0.16338	200.79780	0.20080	163.380	10.75		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	309.20620		0.30921	259.10600	0.25911	309.206	10.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	167.50620		0.16751	205.50600	0.20551	167.506	10.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	303.39980		0.30340	253.88310	0.25388	303.400	10.74		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	171.69980		0.17170	210.28310	0.21028	171.700	10.74		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future			6.87224		107.60894	6.84359	107.81930			0.00	0	6,470.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,221.14000		1.22114	1,431.50000	1.43150	1,221.140		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	1,293.36000		1.29336	1,503.72000	1.50372	1,293.360		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,365.52000		1.36552	1,575.88000	1.57588	1,365.520		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			6.92878		109.01620	6.89902	109.22955			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,546.38000		2.54638	2,759.73000	2.75973	2,546.380		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,615.75000		2.61575	2,829.10000	2.82910	2,615.750		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,685.06000		2.68506	2,898.41000	2.89841	2,685.060		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.44243		119.51918	5.39561	119.63290		1.67	6,573,554.90	55	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	167.88000		0.16788	215.43000	0.21543	167.880	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	416.86000		0.41686	350.69000	0.35069	416.860	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	176.91000		0.17691	226.03000	0.22603	176.910	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	401.55000		0.40155	336.95000	0.33695	401.550	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	186.26000		0.18626	236.96000	0.23696	186.260	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	386.57000		0.38657	323.55000	0.32355	386.570	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.45838		121.08221	5.40513	121.19770		1.52	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,626.58000		91.62658	91,742.07000	91.74207	91,626.580	1.63	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	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.48027		115.99864	5.41823	116.11580		1.38	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	623.86000		0.62386	693.32000	0.69332	623.860	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	417.04000		0.41704	369.34000	0.36934	417.040	1.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	634.85000	0.63485	704.97000	0.70497	634.850	1.39	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Put	409.21000	0.40921	362.17000	0.36217	409.210	1.39	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.61	Call	645.94000	0.64594	716.72000	0.71672	645.940	1.39	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.61	Put	401.48000	0.40148	355.10000	0.35510	401.480	1.39	0.00	0	0.00	
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R186	On 02/05/2013	Bond Future			7.46911	129.57019	7.42064	130.05281			10.87	67,246,928.61	519	64,379.00
R186	On 02/05/2013	Bond Future	6.75	Call	140.96000	0.14096	185.41000	0.18541	140.960	10.64	0.00	0	350.00	
R186	On 02/05/2013	Bond Future	6.75	Put	7,574.34000	7.57434	7,136.17000	7.13617	7,574.340	10.64	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Call	1,581.91000	1.58191	1,827.37000	1.82737	1,581.910	10.84	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	2,370.95000	2.37095	2,133.79000	2.13379	2,370.950	10.84	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	1,625.74000	1.62574	1,875.16000	1.87516	1,625.740	10.84	0.00	0	2,000.00	
R186	On 02/05/2013	Bond Future	7.40	Put	2,314.66000	2.31466	2,081.46000	2.08146	2,314.660	10.84	0.00	0	150.00	
R186	On 02/05/2013	Bond Future	7.41	Call	1,670.34000	1.67034	1,923.70000	1.92370	1,670.340	10.85	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Put	2,259.25000	2.25925	2,029.99000	2.02999	2,259.250	10.85	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.60	Call	2,663.08000	2.66308	2,987.82000	2.98782	2,663.080	10.92	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.60	Put	1,372.61000	1.37261	1,214.73000	1.21473	1,372.610	10.92	0.00	0	2,830.00	
R186	On 02/05/2013	Bond Future	7.75	Call	3,625.96000	3.62596	3,998.62000	3.99862	3,625.960	11.00	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.75	Put	879.31000	0.87931	769.35000	0.76935	879.310	11.00	0.00	0	100.00	
R186	On 01/08/2013	Bond Future			7.53896	125.98001	7.48880	126.46934			12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	2,578.11000	2.57811	2,791.42000	2.79142	2,578.110	12.42	0.00	0	4,315.00	
R186	On 01/08/2013	Bond Future	7.25	Put	5,434.04000	5.43404	5,158.02000	5.15802	5,434.040	12.42	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	116,707.60000	116.70760	117,196.93000	117.19693	116,707.600	12.99	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	12.99	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			7.61518	127.77309	7.56317	128.26930			12.18	0.00	0	480.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	11,633.17000		11.63317	12,043.38000	12.04338	11,633.170	12.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,462.65000		1.46265	1,376.65000	1.37665	1,462.650	12.75	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,806.95000		7.80695	8,152.12000	8.15212	7,806.950	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,951.03000		2.95103	2,799.99000	2.79999	2,951.030	12.54	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,866.10000		7.86610	8,212.51000	8.21251	7,866.100	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,920.26000		2.92026	2,770.46000	2.77046	2,920.260	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,925.41000		7.92541	8,273.06000	8.27306	7,925.410	12.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,889.75000		2.88975	2,741.19000	2.74119	2,889.750	12.56	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.02852		291.02852	291.56480	291.56480			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,638.52000		8.63852	9,174.80000	9.17480	8,638.520		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,628.52000		8.62852	9,164.80000	9.16480	8,628.520		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,618.52000		8.61852	9,154.80000	9.15480	8,618.520		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.25239		108.65877	5.21498	108.71843		1.01	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,956.81000		1.95681	1,897.15000	1.89715	1,956.810	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Put	1,940.48000		1.94048	1,880.82000	1.88082	1,940.480	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.94	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,924.14000		1.92414	1,864.48000	1.86448	1,924.140	0.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.24710		105.67593	5.20224	105.73665		0.89	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,430.25000		68.43025	68,490.97000	68.49097	68,430.250	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.22123		107.17996	5.16490	107.24155		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	92.76000		0.09276	108.86000	0.10886	92.760	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	565.58000		0.56558	520.09000	0.52009	565.580	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	95.67000		0.09567	112.11000	0.11211	95.670	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	557.49000		0.55749	512.34000	0.51234	557.490	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	98.64000		0.09864	115.43000	0.11543	98.640	0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	549.46000		0.54946	504.66000	0.50466	549.460	0.78	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			219.70663		219.70663	219.71951	219.71951			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,666.63000		8.66663	8,679.51000	8.67951	8,666.630		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	8,656.63000		8.65663	8,669.51000	8.66951	8,656.630		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	8,646.63000		8.64663	8,659.51000	8.65951	8,646.630		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.89072		110.12522	5.85083	110.28486		3.87	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	593.16000		0.59316	683.37000	0.68337	593.160	3.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Put	596.04000		0.59604	526.61000	0.52661	596.040	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	613.53000		0.61353	705.43000	0.70543	613.530	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	576.43000		0.57643	508.69000	0.50869	576.430	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	634.31000		0.63431	727.89000	0.72789	634.310	3.90	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	557.25000		0.55725	491.19000	0.49119	557.250	3.90	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.93095		111.56535	5.88814	111.72738		3.73	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,352.15000		98.35215	98,514.18000	98.51418	98,352.150	3.92	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.92	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.98039		108.99348	5.93408	109.15780		3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,303.87000		1.30387	1,393.55000	1.39355	1,303.870	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,198.98000		1.19898	1,124.34000	1.12434	1,198.980	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,763.96000		106.76396	106,928.28000	106.92828	106,763.960	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	821.03000		0.82103	888.39000	0.88839	821.030	3.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,784.75000		1.78475	1,687.79000	1.68779	1,784.750	3.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,267.19000		1.26719	1,355.40000	1.35540	1,267.190	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,233.14000		1.23314	1,157.03000	1.15703	1,233.140	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,285.29000		1.28529	1,374.22000	1.37422	1,285.290	3.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,215.81000		1.21581	1,140.42000	1.14042	1,215.810	3.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.16056		111.63160	6.12123	111.82601		5.14	85,398,174.00	765	5,262.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,163.16000		1.16316	1,296.98000	1.29698	1,163.160	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	526.32000		0.52632	465.73000	0.46573	526.320	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,194.23000		1.19423	1,329.70000	1.32970	1,194.230	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	508.38000		0.50838	449.44000	0.44944	508.380	5.22	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,225.72000		1.22572	1,362.83000	1.36283	1,225.720	5.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Put	490.89000		0.49089	433.59000	0.43359	490.890	5.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.21066		109.06513	6.16902	109.26235		5.35	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,181.63000		100.18163	100,378.85000	100.37885	100,181.630	5.60	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	5.60	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.26571		110.61741	6.22139	110.81745		4.98	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,876.97000		3.87697	4,035.18000	4.03518	3,876.970	5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	627.80000		0.62780	585.97000	0.58597	627.800	5.20	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,814.04000		1.81404	1,923.19000	1.92319	1,814.040	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,704.60000		1.70460	1,613.71000	1.61371	1,704.600	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,837.78000		1.83778	1,947.75000	1.94775	1,837.780	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,683.32000		1.68332	1,593.25000	1.59325	1,683.320	4.99	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,861.70000		1.86170	1,972.47000	1.97247	1,861.700	5.00	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,662.24000		1.66224	1,572.97000	1.57297	1,662.240	5.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.28432		103.79232	5.24446	103.81944		0.41	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,302.87000		1.30287	1,275.75000	1.27575	1,302.870	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,295.92000		1.29592	1,268.80000	1.26880	1,295.920	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.38	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,288.97000		1.28897	1,261.85000	1.26185	1,288.970	0.38	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.24928		101.38784	5.18624	101.41557		0.29	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,389.73000		30.38973	30,417.46000	30.41746	30,389.730	0.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.09767	102.83086	4.94031	102.85898			0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	4.35000	0.00435	7.55000	0.00755	4.350		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	148.89000	0.14889	123.97000	0.12397	148.890		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	4.51000	0.00451	7.80000	0.00780	4.510		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	147.25000	0.14725	122.42000	0.12242	147.250		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	4.68000	0.00468	8.06000	0.00806	4.680		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	145.63000	0.14563	120.89000	0.12089	145.630		0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.40807	106.75288	6.36395	106.99686			6.35	53,376,440.00	500	7,774.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,038.87000	1.03887	1,184.66000	1.18466	1,038.870		6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	862.74000	0.86274	764.55000	0.76455	862.740		6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,068.64000	1.06864	1,216.61000	1.21661	1,068.640		6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	837.42000	0.83742	741.41000	0.74141	837.420		6.42	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,098.89000	1.09889	1,249.03000	1.24903	1,098.890		6.43	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	812.62000	0.81262	718.78000	0.71878	812.620		6.43	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.46445	104.51254	6.41809	104.76000			6.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,941.35000	96.94135	97,188.81000	97.18881	96,941.350		7.05	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		7.05	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.52252	105.99999	6.47366	106.25096			6.40	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,630.24000	2.63024	2,780.72000	2.78072	2,630.240		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,775.59000	1.77559	1,675.10000	1.67510	1,775.590		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,659.68000	2.65968	2,811.06000	2.81106	2,659.680		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,754.27000	1.75427	1,654.68000	1.65468	1,754.270		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,689.29000	2.68929	2,841.56000	2.84156	2,689.290		6.48	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,733.16000	1.73316	1,634.46000	1.63446	1,733.160		6.48	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.54039		101.95083	6.50139	102.19073		7.45		305,852.49	3	17,339.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,388.57000		1.38857	1,547.10000	1.54710	1,388.570	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	779.01000		0.77901	697.64000	0.69764	779.010	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,425.11000		1.42511	1,585.65000	1.58565	1,425.110	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	754.60000		0.75460	675.24000	0.67524	754.600	7.50		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,462.15000		1.46215	1,624.68000	1.62468	1,462.150	7.51		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	730.75000		0.73075	653.38000	0.65338	730.750	7.51		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.59243		103.28407	6.55173	103.52738		7.89		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,239.60000		94.23960	94,482.91000	94.48291	94,239.600	8.23		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.65094		101.35799	6.60831	101.60481		7.80		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,641.92000		5.64192	5,839.47000	5.83947	5,641.920	8.22		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	877.20000		0.87720	827.93000	0.82793	877.200	8.22		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,970.06000		2.97006	3,116.10000	3.11610	2,970.060	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,170.08000		2.17008	2,069.30000	2.06930	2,170.080	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,002.18000		3.00218	3,149.08000	3.14908	3,002.180	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,144.97000		2.14497	2,045.05000	2.04505	2,144.970	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,034.47000		3.03447	3,182.24000	3.18224	3,034.470	7.93		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,120.08000		2.12008	2,021.03000	2.02103	2,120.080	7.93		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			8.31816		79.60492	8.28504	79.88663		16.60	0.00	0	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	760.71000		0.76071	859.99000	0.85999	760.710	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,621.90000		3.62190	3,439.47000	3.43947	3,621.900	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	784.67000		0.78467	885.99000	0.88599	784.670	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,556.33000		3.55633	3,375.94000	3.37594	3,556.330	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	809.06000		0.80906	912.42000	0.91242	809.060	16.49	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,491.34000		3.49134	3,312.99000	3.31299	3,491.340	16.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.38811		80.64592	8.35406	80.93154		16.90	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,696.81000		70.69681	70,982.43000	70.98243	70,696.810	17.50	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.46526		78.64924	8.43020	78.93889		18.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,562.28000		9.56228	9,795.52000	9.79552	9,562.280	19.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,713.19000		1.71319	1,656.78000	1.65678	1,713.190	19.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,068.32000		6.06832	6,258.18000	6.25818	6,068.320	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,462.63000		3.46263	3,362.84000	3.36284	3,462.630	18.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,113.97000		6.11397	6,304.55000	6.30455	6,113.970	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,430.20000		3.43020	3,331.13000	3.33113	3,430.200	18.89	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,159.76000		6.15976	6,351.06000	6.35106	6,159.760	18.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,398.03000		3.39803	3,299.68000	3.29968	3,398.030	18.90	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.20156		164.20156	164.21349	164.21349			0.00	0	1,244.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Call	3,061.56000		3.06156	3,073.49000	3.07349	3,061.560		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	3,051.56000		3.05156	3,063.49000	3.06349	3,051.560		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	3,041.56000		3.04156	3,053.49000	3.05349	3,041.560		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.07322		129.07322	129.10314	129.10314			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,383.22000		3.38322	3,413.14000	3.41314	3,383.220		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	3,373.22000		3.37322	3,403.14000	3.40314	3,373.220		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	3,363.22000		3.36322	3,393.14000	3.39314	3,363.220		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.44532		136.44532	136.46457	136.46457			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	5,355.32000		5.35532	5,374.57000	5.37457	5,355.320		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	5,345.32000		5.34532	5,364.57000	5.36457	5,345.320		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,335.32000		5.33532	5,354.57000	5.35457	5,335.320		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.03819		91.53401	7.98980	91.95731		14.60	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,113.41000		1.11341	1,294.61000	1.29461	1,113.410	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,865.43000		2.86543	2,623.33000	2.62333	2,865.430	14.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.85	Call	1,145.03000		1.14503	1,329.43000	1.32943	1,145.030	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,807.48000		2.80748	2,568.58000	2.56858	2,807.480	14.53	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,177.25000		1.17725	1,364.85000	1.36485	1,177.250	14.54	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,750.25000		2.75025	2,514.55000	2.51455	2,750.250	14.54	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.10824		92.73107	8.05843	93.16013		15.31	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,116.05000		82.11605	82,545.11000	82.54511	82,116.050	15.89	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.89	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.18711		90.51369	8.13573	90.94888		16.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,436.32000		6.43632	6,726.15000	6.72615	6,436.320	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,127.29000		3.12729	2,981.93000	2.98193	3,127.290	16.23	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,485.28000		6.48528	6,776.22000	6.77622	6,485.280	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,096.39000		3.09639	2,952.14000	2.95214	3,096.390	16.24	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,534.38000		6.53438	6,826.42000	6.82642	6,534.380	16.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,065.75000		3.06575	2,922.60000	2.92260	3,065.750	16.25	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.35183		81.29016	8.33379	81.45227		17.17	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,510.54000		72.51054	72,672.65000	72.67265	72,510.540	17.89	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.89	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.41905		82.35321	8.40050	82.51762		18.06	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,905.31000		71.90531	72,069.72000	72.06972	71,905.310	18.72	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.72	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.49980		1.49980	1.48430	1.48430		13.84	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,151.55190		0.11516	1,014.65910	0.10147	1,151.552	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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	53.55190		0.00536	71.65910	0.00717	53.552	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	1,065.37150		0.10654	932.66410	0.09327	1,065.371	13.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	67.37150		0.00674	89.66410	0.00897	67.371	13.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	981.81970		0.09818	853.84160	0.08538	981.820	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	83.81970		0.00838	110.84160	0.01108	83.820	13.16	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.51210		1.51210	1.49640	1.49640		14.25	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	712.21900		0.07122	634.43260	0.06344	712.219	14.12	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	491.21900		0.04912	570.43260	0.05704	491.219	14.12	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	664.88180		0.06649	591.79690	0.05918	664.882	14.25	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	543.88180		0.05439	627.79690	0.06278	543.882	14.25	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	621.31190		0.06213	552.35030	0.05524	621.312	14.39	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	600.31190		0.06003	688.35030	0.06884	600.312	14.39	0.00	0	0.00
Total for Derivatives :											1,035,660,315.10	102,323	1 594 729.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.02717	99.94188	13.32210			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		26.67763	108.85858	26.48617			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.86608	100.00011	9.79455			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		8.80847	111.70673	8.74497		1,787,307,680,000.00	16,000,000	8,000,000.00	
AB010	On 21/11/2022	Spot Bond			100.63261		7.59200	100.63261	7.53480			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.68964	100.64155	7.63168			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.88160	8.00000	46.85114			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.68196	101.73855	11.60261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	105.29362	28.61015	105.29362	28.41028			1,263,523,440.00	12,000	11,912,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	49.60332	105.62267	49.26156			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.36836	100.96284	10.29000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	15.41139	111.66393	15.29850			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	77.19808	100.00003	76.56874			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	96.57748	215.58145	94.95260			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.01247	134.94825	30.74578			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.38363	269.82094	3.33633			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	28.14842	100.53123	27.93648			90,478,107,000.00	900,000	300,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	55.18581	100.25380	54.78481			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.67505	100.10451	14.56855			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.06405	100.10764	8.00553			300,322,920,000.00	3,000,000	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.23016	100.11256	7.17770			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.20650	100.11573	7.15420			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.76011	113.03853	25.57263			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	27.23702	102.88112	27.03449			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	38.54273	106.71879	38.27053			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	32.92291	101.43096	32.67581			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.69530	27.82015	100.69530	27.61720			0.00	0	1,400,000.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.70495	101.53927	12.60950			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.79109	101.47729	17.65751			0.00	0	3,000,000.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.71822	101.61005	10.63766			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	100.00000	8.58993	100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.65063	108.48706	69.24681		108,487,060.00		1,000	1,101,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	78.01645	101.57306	77.36763			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	82.91925	100.00000	82.15385			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	96.58231	215.26681	94.95959			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	47.43426	133.33110	47.02356			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.94476	122.14204	21.76986			0.00	0	300,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.21228	113.35700	8.14952			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.29120	100.00000	5.25456		183,100,000,000,000.00		831,000,000	1,200,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.76593	123.70523	18.61675			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.85160	102.18114	18.70919			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.04459	99.83242	9.97027			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.97316	99.82309	9.89937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.45797	99.81405	10.38060				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.81531	106.48741	5.77322				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	26.72042	100.00000	26.52670				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.46174	165.75435	4.41655				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	15.03803	157.68318	14.89120				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.62353	170.05600	3.58613				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.25800	172.68858	4.21358				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	96.57810	215.54135	94.95349				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	96.57739	215.58717	94.95247				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.29450	71.58015	7.26220				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.29450	71.58015	7.26220				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	13.34658	84.61000	13.27949				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.78581	92.57000	20.67416				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.76705	100.05362	11.68169				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.56266	95.34000	18.46079				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.85535	100.00000	34.65734				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	17.31056	94.00000	17.21653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	94.99000	16.22606	94.99000	16.13724				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.57187	89.20000	24.44343				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	23.32066	90.02000	23.19714				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.05802	101.37010	9.98258				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.89312	101.21709	9.81901				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	31.05815	89.83000	30.89178				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	23.57998	136.93312	23.37813				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	26.38495	102.86000	26.23199				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.81457	96.69000	26.66299				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.76767	96.61000	25.62211				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	25.34669	96.38000	25.20376				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.92495	99.94804	8.85885				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.83244	121.81240	19.67922				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	81.66890	104.20000	81.13077				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.44839	101.30453	10.37006				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.88587	93.54000	22.75958				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.71369	92.85000	21.59452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	103.39542	2.19038	103.39542	2.17530			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	1.70615	149.61017	1.69051			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.63922	196.08295	2.60967			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	18.05575	95.40000	17.95579			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	76.93679	107.27000	76.41843			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.90748	94.09000	17.80824			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.32542	100.00000	9.28178			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.34348	100.00000	3.32417			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.94332	100.00000	12.86835			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	9.78786	114.69202	9.71578		688,152,120.00	6,000	4,306,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	26.46557	105.76936	26.28001		423,500,517,440.00	4,004,000	5,904,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.58085	102.79126	10.50876		411,165,040.00	4,000	3,204,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	8.94744	101.48825	8.88778		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	15.31739	110.44192	15.20799		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	41.07638	125.04605	40.73952		0.00	0	5,000,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	122.24627	4.00000	122.17836		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	3.34484	274.59193	3.29753		0.00	0	0.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.28167	123.88924	5.23844		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14		On 31/01/2022	Spot Bond		128.40915	2.79429	128.40915	2.77077		0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond		99.53952	90.01298	99.53952	89.13404		0.00	0	0.00
ACL017		On 20/03/2013	Spot Bond		100.06620	53.19496	100.06620	53.19492		0.00	0	0.00
ACL019		On 20/06/2013	Spot Bond		100.07265	83.57694	100.07265	83.02557		0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond		100.00000	25.22083	100.00000	25.03394		0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond		100.53957	82.55876	100.53957	81.83986		0.00	0	0.00
ACL024		On 20/04/2013	Spot Bond		101.66199	96.53942	101.66199	95.79305		0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond		100.53957	82.55876	100.53957	81.83986		0.00	0	0.00
ACL026		On 08/05/2013	Spot Bond		101.42690	92.25113	101.42690	91.57093		0.00	0	0.00
ACL027		On 20/05/2013	Spot Bond		102.82057	97.55974	102.82057	96.85277		0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond		111.03772	22.34365	111.03772	22.18336		0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond		100.83941	22.85858	100.83941	22.68601		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond		100.86237	23.08545	100.86237	22.91114		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond		101.18756	26.30018	101.18756	26.10102		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond		100.06785	77.68935	100.06785	77.05222		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond		100.06721	77.67426	100.06721	77.03726		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond		100.81643	22.63165	100.81643	22.46082		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond		54.43317	8.85502	54.43317	8.82345		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.61624	58.86040	100.61624	58.41691				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.61709	99.86961	65.13140				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	21.19277	100.00000	21.07237				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.79556	100.00000	17.69446				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.79556	100.00000	17.69446				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	77.87538	100.07583	77.23669				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	20.30585	100.07969	20.15852				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	21.03018	100.08857	20.87759				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	19.98292	100.07573	19.83795				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	20.20112	100.07841	20.05456				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	20.29711	100.07959	20.14986				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.97458	103.08180	10.89922				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.97458	103.08180	10.89922				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	11.02533	103.10163	10.94962				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.26938	100.07361	15.15860				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	11.02533	103.10163	10.94962				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.92381	103.06198	10.84882				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	79.64238	30.46152	79.64238	30.31521			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.79117	100.07204	26.59681			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.19810	100.07100	54.79766			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.98040	99.94507	16.85463			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.19810	100.07100	54.79766			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.06110	100.07684	8.00262			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.90651	100.07933	7.84914			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.86467	100.08039	7.80761			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.66256	100.07826	7.60696			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	54.95289	100.06560	54.55425			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.55779	100.07361	8.49570			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	95.72766	101.31884	94.72871			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.31665	110.28658	9.24295			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	100.06728	55.02643	100.06728	54.62725			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	53.99782	105.71996	53.61936			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	61.93962	100.99526	61.47135			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.45465	101.18059	8.39134			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.40189	102.01291	8.33851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000		10.59638	100.00000	10.53619			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786		62.51037	101.04786	62.04280			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000		4.65594	100.00000	4.62493			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		4.84580	100.00000	4.81387			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933		14.88114	72.59933	14.81453			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552		2.26597	127.83552	2.24779			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043		2.35249	127.87043	2.33361			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569		7.46799	100.07569	7.41381			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321		40.35092	100.62321	40.04688			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321		40.35092	100.62321	40.04688			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786		62.51037	101.04786	62.04280			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806		39.67514	100.51806	39.37647			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299		37.95681	100.07299	37.68145			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235		37.91622	100.07235	37.64115			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418		7.24253	101.33418	7.18940			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093		12.79889	100.41093	12.70576			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457		7.23252	101.33457	7.17946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	103.90444	10.69805	103.90444	10.62411		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	10.74754	103.93140	10.67325		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	26.81414	100.22094	26.61935		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	10.95544	100.59173	10.87559		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.43279	99.93469	10.35720		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.47698	100.07603	7.42274		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	61.65845	100.93686	61.20768		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	54.86108	100.27790	54.46236		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	54.78614	100.06196	54.38872		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.57539	100.07446	10.49867		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	60.41201	100.76536	59.95623		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	26.32144	100.06587	26.13049		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	26.18610	100.06402	25.99615		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	26.44880	100.06760	26.25694		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.55592	100.07424	10.47934		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	10.21495	100.07047	10.14085		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	26.34532	100.06619	26.15421		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	26.43289	100.06739	26.24113		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	102.65284	10.13103	102.65284	10.06283			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	19.38940	100.06844	19.24874			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	26.38512	100.06674	26.19372			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.34337	100.09530	39.05788			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.42756	100.18292	19.28649			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	54.86359	100.06691	54.46559			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.75625	108.26890	11.67271			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.33815	100.07386	9.27040			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.19135	103.66222	5.15455			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	26.42492	100.06728	26.23323			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.30212	100.06735	19.16209			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.26860	100.07626	9.20136			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.76161	100.07891	7.70530			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.25826	100.07361	7.20561			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	77.71641	100.07223	77.07904			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	38.09096	100.07839	37.81461			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.72016	100.07574	19.57709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	100.08155	9.76219	100.08155	9.69137			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.26860	100.07626	9.20136			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.81194	100.07944	7.75526			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.42655	100.07796	9.35816			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.38229	100.07839	7.32872			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.21681	100.07515	12.12818			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.62372	100.07965	7.56841			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.75489	100.08103	7.69862			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	77.52277	100.06425	76.88704			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	77.54293	100.06489	76.90701			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	19.24008	100.06989	19.10051			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	14.80752	100.07148	14.70010			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.66518	100.08134	7.60957			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.66518	100.08134	7.60957			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.30509	100.08737	10.23032			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.55740	100.07679	8.49532			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.22613	100.08652	10.15193			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.25574	100.08684	10.18133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	10.30509	100.08737	10.23032				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.40064	85.50175	7.35711				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.82825	100.08315	7.77145				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.82825	100.08315	7.77145				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01900	100.00000	0.01885				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01832	100.00000	0.01818				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	8.61701	100.00000	8.56593				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	105.05392	103.67806	104.20225				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.50182	100.00000	1.49093				0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	100.00000	84.80799	100.00000	84.23626				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.84114	100.00000	3.81236				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.04385	100.56844	27.83264				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.66196	100.63477	28.44596				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.07381	100.67892	28.85462				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond			101.20949	16.89951	101.20949	16.77292			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond			101.34649	17.66618	101.34649	17.53369			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond			101.52904	18.68640	101.52904	18.54603			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond			108.27946	8.63655	108.27946	8.57584			433,117,840.00	4,000	4,004,000.00
AIR02	On 30/04/2023	Spot Bond			124.59492	13.82977	124.59492	13.71982			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond			100.00000	34.66529	100.00000	34.40840			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond			115.64616	15.87154	115.64616	15.75390			115,646,160.00	1,000	8,901,000.00
AIR03U	On 26/10/2014	Spot Bond			100.00000	33.13833	100.00000	32.89277			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond			100.00000	16.18888	100.00000	16.08105			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond			154.79211	4.99926	154.79211	4.95110			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond			129.92747	43.43148	129.92747	43.07263			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond			101.15622	96.57088	101.15622	95.80218			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond			99.92565	10.60156	99.92565	10.52305			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			112.23984	9.25108	112.23984	9.18341			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond			101.18527	21.98902	101.18527	21.82435			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond			101.23711	10.13463	101.23711	10.05870			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond			100.00000	65.20034	100.00000	64.71716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	100.00000	9.78614	100.00000	9.71281			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	24.79489	114.82122	24.61017			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.22177	99.81750	11.03146			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	78.82843	100.11329	78.17278			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	69.69096	103.73691	69.29563			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.79706	99.83571	32.26463			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	37.74703	105.24488	37.48488			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	15.26982	111.52726	15.15868			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	61.44693	100.88946	60.98282			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.21405	104.32215	17.08158			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	96.77987	99.81811	95.24635			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.10222	102.00706	19.95058			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.09171	101.95171	19.94023			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.67164	99.81798	13.57050			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.01657	101.94160	19.86567			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.42404	104.59763	12.32820			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.53594	99.81335	19.39141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.53594	99.81335	19.39141			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.10554	99.81340	15.98638			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.53632	101.35805	16.41229			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.28964	102.22265	17.15897			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.10222	102.00706	19.95058			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.68893	102.70168	16.56228			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.43736	102.35327	11.35083			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.38748	99.82359	13.28842			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.38887	99.81671	13.28981			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.38887	99.81671	13.28981			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.44900	99.82722	32.20892			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.38485	99.86832	97.59668			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.03683	97.82330	18.89850			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.19264	103.70924	12.09931			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.43083	99.79214	13.33149			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.64648	100.04409	11.56015			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.78961	99.77076	1.77637			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.34035	92.33087	11.26212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.19017	99.87024	64.56873				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.20901	99.83486	18.07427				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.78116	99.06007	10.70194				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.73279	99.81958	0.72737				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.63678	100.00000	1.62524				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	100.00000	0.87355	100.00000	1.04826				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	100.00000	0.87355	100.00000	100.00000				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	100.00000	0.87355	100.00000	100.00000				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	100.00000	1.80144	100.00000	100.00000				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	100.00000	10.73739	100.00000	100.00000				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	100.00000	63.99984	100.00000	100.00000				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.91187	104.16088	19.75886				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.85067	103.97505	17.71371				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.19716	106.00425	15.07854				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	12.88023	99.75847	12.78499				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.30154	99.75846	0.29931				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.16437	100.00000	0.16196				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	100.00000	0.08944	100.00000	0.10733			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.33091	100.00000	7.28927			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.41402	100.00000	18.27756			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.75882	100.00000	16.63464			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.34496	100.00000	10.26830			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.36919	100.00000	10.29149			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.50755	100.00000	12.41485			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.83757	100.00000	10.75726			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	34.95465	102.32067	34.69026			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.65399	102.37811	21.49012			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854		5,000,000,000,000.00	50,000,000	25,000,000.00	
BCP68U	On 15/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.37255	169.54509	2.34853			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	11.14519	150.32167	11.06145			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	5.14341	150.48996	5.10473			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	11.10191	105.72100	11.02452			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.45474	101.02420	42.13369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B	On 03/07/2013	Spot Bond	101.68745	99.15216	101.68745	98.08031				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	59.42048	100.66680	58.97257				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	60.47543	100.64029	60.01968				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	99.18558	104.00756	98.09401				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	61.62115	100.90417	61.15567				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	105.34419	101.68177	104.48533				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.42558	100.33377	7.37159				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	37.71664	100.06919	37.44303				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.68169	100.00000	36.40682				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	79.65310	100.00000	79.15938				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	13.35646	101.11913	13.25649				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	13.40952	101.12772	13.30914				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.56864	101.15348	13.46706				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	14.09866	101.23934	13.99303				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.62807	101.32517	14.51838				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	16.10716	101.56516	15.98613				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.42698	100.00000	6.37935				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.73895	100.93890	10.65870			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.11347	100.99127	11.03038			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.27388	101.01372	11.18958			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.32734	101.02120	11.24263			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.96840	101.11093	11.87883			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.82182	101.23048	12.72576			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.02250	100.00000	3.99269			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.02250	100.00000	3.99269			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.79086	100.10441	9.71981			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.33257	100.11338	10.25757			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.48029	100.11583	10.40423			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.34990	107.76177	11.27042			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.92341	100.12316	10.84413			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.52360	100.13609	10.44721			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.60482	100.00000	3.57868			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.60482	100.00000	3.57868			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.60396	110.26280	37.33127			441,051,200.00	4,000	3,104,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.26515	100.53667	8.20292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	96.69296	74.38341	96.69296	73.94627			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.76887	100.49749	14.65770			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.85338	100.00000	6.80202			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.20113	100.60117	7.14687			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.78819	100.49926	14.67688			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.10690	100.52855	14.99315			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.68603	100.58172	15.56788			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.09471	100.80214	17.95814			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.02376	101.17004	13.91758			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	84.32302	100.10916	83.76037			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	97.46871	100.17136	96.42267			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	55.32069	100.07370	54.91936			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	87.90498	100.27042	87.30700			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.80714	100.00000	8.74188			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	37.45167	112.83919	37.17499			338,517,570.00	3,000	3,403,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	121.22515	19.81395	121.22515	19.65895			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.98093	101.55684	14.86837			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.03862	100.95576	41.72093			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	19.52711	108.79348	19.38703		217,586,960.00		2,000	8,434,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.60936	109.29382	11.52713			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.35564	101.38676	11.26951			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	12.36469	110.62195	12.27479			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.05063	100.52977	20.89214			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.70209	105.82127	14.59897		740,748,890.00		7,000	2,607,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.62200	100.81182	10.54183			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.61170	105.70562	11.53033			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.65531	100.97754	16.52941			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.07117	100.26196	9.99798			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	13.00407	123.26011	12.90155			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.65416	119.72199	12.55668		239,443,980,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	9.27295	123.54995	9.20051			0.00	0	9,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.06929	100.40002	13.96691			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.86605	107.22537	17.73939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	100.86678	30.04733	100.86678	29.82044			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	47.65061	102.24997	47.29041			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.99350	102.59156	29.76610			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.52442	100.41408	21.36779			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	55.33123	100.11325	55.33119			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.37354	100.18762	41.07308			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.57686	100.07319	83.02548			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	104.53167	100.00000	103.69318			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	104.53167	100.00000	103.69318			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	104.53167	100.00000	103.69318			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	104.53167	100.00000	103.69318			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.57686	100.07319	83.02548			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.57686	100.07319	83.02548			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	82.54582	100.53672	81.82704			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.59696	100.07373	83.04545			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	83.39597	100.06833	82.84581			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.23518	100.06400	82.68610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123	On 23/05/2013	Spot Bond	100.60353	89.06870	100.60353	88.43970			0.00	0	9,000,000.00
CLN126	On 20/08/2015	Spot Bond	101.15466	25.97476	101.15466	25.77812			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	97.47706	99.83222	96.43435			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.84818	101.14186	25.65251			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	77.68674	100.06829	77.04963			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	77.59874	100.06451	76.96238			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	26.51706	101.20948	26.31622			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	83.98740	100.61649	83.21538			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	83.90142	100.58787	83.13035			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	82.77764	100.59448	82.05651			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.63716	100.07482	83.08537			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.49646	100.07103	82.94563			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	77.77472	100.07206	77.13688			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.31160	106.64650	69.90924			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	106.10292	103.71200	105.26512			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.46503	104.51633	69.07274			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	85.09164	100.85780	84.30310			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	56.27668	100.09542	55.86833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On 20/12/2013	Spot Bond	100.79729	55.80559	100.79729	55.39812				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	55.80559	100.79729	55.39812				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	96.82383	101.28023	96.07594				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	29.51999	100.83563	29.29714				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.51305	100.00000	20.36433				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.34654	100.00000	20.19903				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.40757	100.07575	15.29579				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	46.88885	100.00000	46.53749				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	98.38206	100.04314	97.59257				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	98.37903	100.23356	97.58810				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	98.38141	100.08420	97.59160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On 31/03/2013	Spot Bond	100.05746	98.38184	100.05746	97.59223			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.80250	100.00000	45.46308			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.90040	100.06980	14.79231			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	14.43476	100.15069	14.32996			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	12.30917	99.78582	12.22687			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.43476	100.15069	14.32996			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	14.07762	101.41261	13.97199			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.01078	100.22617	42.69832			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.04215	100.17009	43.72235			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.79115	108.36668	7.73544			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.44442	99.52839	15.32917			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.01050	108.34841	2.98842			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.86592	102.60151	13.77261			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.23833	100.25498	43.91688			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.43476	100.15069	14.32996			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.43476	100.15069	14.32996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	107.96614	3.42782	107.96614	3.40299				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.19220	107.75628	8.13297				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.90585	100.11142	13.80493				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	53.65251	100.00002	99.45504				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	53.36874	100.07054	53.36870				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.05117	100.08593	83.49661				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	56.72293	100.10498	56.31130				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.58148	101.25895	30.35231				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.66003	101.27689	30.43023				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	16.13183	105.79026	16.01932				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	29.98497	101.32709	29.73215				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.78350	101.30689	30.55272				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.75453	101.18509	11.66650				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.75259	101.19643	11.66457				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	16.14781	105.99233	16.03501				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	16.14781	105.99233	16.03501				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	41.20844	107.65143	40.88943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On 15/06/2014	Spot Bond	110.88445	41.40969	110.88445	41.08060			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.59675	104.90153	14.49564			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.84808	100.07790	10.76937			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.68573	100.08711	11.60094			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.22995	100.16277	83.66642			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.24614	100.16385	83.68250			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	30.29428	101.18605	30.06741			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	30.29428	101.18605	30.06741			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	44.38008	100.17539	44.05782		4,007,015,600,000.00	40,000,000	35,000,000.00	
CLN234	On 19/04/2013	Spot Bond	101.40617	97.14329	101.40617	96.39206			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.14329	101.40617	96.39206			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.15731	100.16285	15.04725			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.76107	100.71861	10.67991			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.96007	100.07925	10.88056			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.99737	100.51081	27.78661			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.03155	100.54638	10.94848			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.35846	103.07581	10.28734			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	10.35846	103.07581	10.28734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	100.51075	27.92696	100.51075	27.71674				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.94337	100.51227	27.73302				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.61207	99.62826	15.49547				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.30506	100.86363	15.18949				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	26.66349	100.17567	26.46988				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.02008	100.84631	14.90668				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.10134	99.94994	21.93764				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.10134	99.94994	21.93764				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.10134	99.94994	21.93764				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.10134	99.94994	21.93764				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.10134	99.94994	21.93764				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.25127	99.94850	22.08645				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.52936	99.94597	9.45877				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.52936	99.94597	9.45877				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.52936	99.94597	9.45877				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.52936	99.94597	9.45877				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.52936	99.94597	9.45877				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	99.94556	9.57791	99.94556	9.50697			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	9.16897	110.57517	9.10233			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.14704	100.09271	38.86298			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	40.21500	100.59304	39.91206			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	97.85832	99.85267	100.12158			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	55.35371	100.09928	54.95203			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	55.35371	100.09928	54.95203			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.21768	101.01926	10.14042			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.79895	100.09028	10.72059			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.54631	100.79299	14.43655			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.27915	100.10632	12.19004			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.12043	100.07520	9.05427			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.07108	100.07467	9.00526			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.12088	100.07203	9.05471			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.36023	100.58176	9.28973			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.84638	100.62464	10.76465			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.81909	100.62450	10.73757			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.10113	100.07182	9.03511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.10367	21.98899	100.10367	21.82942				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.42828	100.32695	9.35973				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.19895	100.05044	19.05969				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.03008	99.94992	21.86690				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	19.41451	100.07255	19.27367				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.00889	100.08473	9.93627				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.00889	100.08473	9.93627				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.00889	100.08473	9.93627				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.00889	100.08473	9.93627				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.94010	100.79550	9.86509				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.57706	100.46527	9.50657				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.64675	99.93367	10.56790				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.64675	99.93367	10.56790				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.54962	99.93449	10.47148				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.43366	99.84728	10.35645				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.54962	99.93449	10.47148				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.50774	99.84633	10.42998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	100.08705	1.45393	100.08705	1.44338			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.43366	99.84728	10.35645			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.45952	99.84728	10.38213			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.50774	99.84633	10.42998			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.40879	100.00000	5.36958			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.50855	100.00000	5.46861			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.45400	100.08579	1.44345			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.45874	100.00000	1.44816			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01786	100.00000	0.01770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	9.54000	102.52245	9.54000	102.38693			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	101.72398	10.07000	101.66923			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	100.00000	2.47959	100.00000	2.40538			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	100.00000	0.01459	100.00000	0.01450			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	100.00000	0.01740	100.00000	0.01721			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	100.00000	2.40004	100.00000	2.36209			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	100.00000	0.97525	100.00000	0.96175			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.81000	101.06185	8.81000	100.78993			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	21.54242	100.00000	21.39814			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	21.54242	100.00000	21.39814			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.73449	35.42491	0.73252			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	97.48837	156.72722	96.27928			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	152.53217	156.52494	150.60821			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	93.67308	100.90305	92.97182			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	93.67308	100.90305	92.97182			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.64404	164.96027	5.57945			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	98.79662	98.96405	98.06986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	98.81573	98.95402	98.08890			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.60326	100.00000	13.50463			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00055	100.00000	0.00055			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	102.36818	102.57148	101.56811			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.75607	127.81539	9.67693			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00010	150.32167	0.00010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.95577	80.28000	21.84967			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	22.00869	80.11138	21.90251			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.52608	101.51920	12.43199			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.52608	101.51920	12.43199			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.84218	100.07895	12.74901			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.44877	100.07296	10.37297			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.36777	100.07419	9.29981			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	96.66601	101.51807	95.64834			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.46604	100.07839	9.39736			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.47333	101.17107	10.39491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	14.93137	112.14249	14.82339				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	100.63269	102.77374	99.85889				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	12.21953	104.83082	12.13494				0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	123.34967	13.23325	123.34967	13.12887				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	21.15655	109.68398	21.00462				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	116.79754	9.33399	116.79754	9.26388				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.77140	100.46415	27.56475				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.72537	100.49279	10.64464				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	27.69725	100.39083	27.49574				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	21.40728	100.94063	21.24552				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074				0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			25,000,000,000,000.00	250,000,000	250,000,000.00	
DENG31	On 02/04/2013	Spot Bond	100.00000	97.85523	100.00000	102.49607				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	97.56479	101.22658	101.99946				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	100.00000		16.04590	100.00000	15.92699			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000		98.72699	6.86000	98.61545			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000		93.63664	100.00000	92.93960		3,200,000,000,000.00	32,000,000	16,000,000.00	
DRD03	On 02/07/2014	Spot Bond	102.15380		47.20564	102.15380	46.84911			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580		26.39681	102.26580	26.19725			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232		67.47570	102.03232	66.96662			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710		72.76809	105.76710	72.33243			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650		19.02336	127.91650	18.86894			0.00	0	14,317,143.00
DV22	On 07/02/2020	Spot Bond	116.63462		9.27189	116.63462	9.20156		10,519,859,550,900.00	90,195,000	48,544,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218		8.95032	119.62218	8.88105		19,531,969,361,490.00	163,280,500	104,304,299.00	
E170	On 01/08/2020	Spot Bond	146.45461		10.82204	146.45461	10.72393		6,736,912,060,000.00	46,000,000	23,030,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633		16.07241	104.01633	18.69797			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434		34.62795	100.57434	34.37561			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205		14.10689	100.62205	14.00404			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378		5.74488	100.65378	5.70299			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546		2.33836	100.68546	2.32130			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785		13.35409	128.03785	13.24561			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500		118.70006	1.64500	118.65673			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.48662	104.49020	2.46878			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.49385	117.22671	10.41393			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.47019	117.96601	9.39887			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.99327	108.44717	12.90030			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	20.54940	100.61804	20.39456			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	60.40702	100.74391	59.95136			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	33.89980	100.00000	33.65402			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	55.47713	100.00000	55.06142			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	94.67464	100.00000	93.96280			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	90.10981	100.00000	89.46464			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	31.54187	124.62183	31.28248			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	27.64241	105.65441	27.44877			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.50390	106.40064	20.34680			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.21587	101.27791	11.13181			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.26772	100.72291	29.04700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	100.66122	40.73305	100.66122	40.42602				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.43582	100.64003	7.37978				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	41.29336	100.73714	40.98189				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	8.24655	100.71039	8.18437				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	85.06080	100.58516	84.26695				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	40.34766	100.60896	40.04367				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.74477	100.62801	20.58845				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	85.06874	100.58802	84.27478				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.84062	100.58833	6.78909				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	7.16534	100.61654	7.11136				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.06874	107.62781	18.93462			1,350,729,015,500.00	12,550,000	6,150,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.78589	115.04070	12.69049			69,873,995,569,500.00	607,385,000	158,982,500.00	
ES23	On 25/01/2023	Spot Bond	123.79417	9.45862	123.79417	9.38339			11,283,838,595,500.00	91,150,000	57,400,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	7.56796	101.89369	11.34529			2,523,702,913,920.00	24,768,000	40,046,000.00	
ES33	On 15/09/2033	Spot Bond	8.82500	87.74803	8.79000	87.98422			7,448,476,500,000.00	844,020,000	616,756,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	20.58998	100.52379	20.43496				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	64.82560	101.23849	64.33989				0.00	0	0.00
FIFC05	On 12/06/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	11.63058	100.00000	11.54343			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.31810	100.00000	11.23329			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	85.77464	100.72700	84.96816			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	85.84089	100.75346	85.03361			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	86.05286	100.83807	85.24302			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	86.17207	100.88562	85.36079			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.57823	106.83968	34.33776		641,785,957,760.00	6,007,000	17,407,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	11.08388	102.29365	11.00867			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.36667	100.22508	11.28410			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.21062	100.22502	8.15098			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.77792	101.16350	11.68973			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	8.22924	101.09860	8.16899			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	14.28898	109.77327	14.18630			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	8.94489	98.22086	8.88107			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	61.99574	100.00000	61.56638			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	96.57555	215.70757	94.94979			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	79.93261	105.50847	79.40319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.84830	127.58470	2.82444			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.35256	273.62971	3.30525			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	1.70180	149.98730	1.68617			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.60765	199.45863	2.57809			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	19.99093	121.07209	19.83724			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.44553	100.00000	25.27787			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.44553	100.00000	25.27787			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.86614	52.69690	3.85271			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.60047	33.20196	3.59200			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.87626	31.98407	3.86742			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	65.65724	100.00000	64.66586			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	46.87360	100.55103	46.55995			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	94.41319	101.09338	93.70341			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.86853	100.83125	14.75629			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	57.84570	100.12935	57.42583			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	55.54134	100.07866	55.13838			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.54352	100.80714	14.43376			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.54352	100.80714	14.43376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	9.86111	100.52930	9.78928				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.35050	100.79281	14.24219				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.79903	100.08975	10.72067				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	88.20304	100.50743	87.58502				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.84903	100.15766	14.74123				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.51584	100.07580	9.44681				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.32528	100.08460	10.25036				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.61300	100.10209	39.32554				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.71708	98.00000	9.64353				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.42293	100.00000	9.35022				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.70452	100.15523	14.59777				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.30509	100.08737	10.23032				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.18013	100.10732	12.09174				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.01875	100.11620	12.92427				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	9.88064	100.08283	9.80895				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	10.69975	102.36455	10.62054				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.19261	100.12857	14.08960				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond	100.08579	10.15703	100.08579	10.08334			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.96331	100.00000	7.90187			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.64729	100.10168	11.56277			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.53174	100.12161	13.43353			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.71962	100.09179	10.64185			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.31177	100.09811	11.22969			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.94970	100.11547	12.85572			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.15053	100.10701	12.06236			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.43309	100.12057	13.33559			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.14330	100.12805	14.04065			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.92010	100.11516	12.82633			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.57480	100.11151	12.48353			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.45980	100.09968	11.37664			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.28216	100.09779	11.20030			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.68957	100.12327	13.59021			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.54160	100.12172	13.44331			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.13714	100.11745	13.04180			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.70929	100.12348	13.60979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	11.90385	100.10439	11.81747			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.75910	100.09221	10.68104			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.33771	100.07700	9.26996			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.27152	100.12940	14.16793			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	38.97716	100.09221	38.69434			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	22.07640	100.10419	21.91620			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.63124	100.72629	13.52843			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	21.66630	100.09926	21.50908			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.12742	100.08547	10.05393			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	2.16232	98.00000	2.14596			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.47329	100.08652	9.40455			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.68683	100.07817	8.62380			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	8.95563	100.08103	8.89066			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.59314	100.10890	11.50900			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	63.87147	100.20368	63.26084			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.98092	100.21459	37.70503			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	66.71636	100.20368	66.07852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond	100.19795	37.89452	100.19795	37.61930			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.45435	100.07944	1.44380			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.59573	100.38297	0.59140			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	62.23952	100.00000	61.20656			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	62.23952	100.00000	61.20656			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	1.39169	100.00000	1.38345			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	100.00000	1.45874	100.00000	1.44816		4,400,000,000,000.00	44,000,000	44,000,000.00	
FRC17	On 03/06/2014	Spot Bond	100.57737	47.31540	100.57737	46.99874			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	43.80784	101.33365	43.47934			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.55022	100.08266	20.40112			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.00704	100.08218	15.89090			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.31927	101.28616	62.84467			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.14339	98.45245	10.07086			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	96.00391	101.29693	94.99879			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.68615	100.06887	37.41276			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.59938	101.11641	10.52006			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.84882	115.36587	5.80483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	100.08387	13.28088	100.08387	13.18452				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.36671	100.08483	13.26972				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.48069	115.54905	4.44696				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	32.25631	113.64754	32.05567				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	4.11104	115.36587	4.08012				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.96436	117.71276	5.91877				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.59820	118.00209	10.53053				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.71087	101.27177	11.62310				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.70147	100.00000	17.57313				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.38187	100.20020	17.25562				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.83156	100.17418	15.71660				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	109.14723	4.73000	109.08016				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.02418	100.17741	15.90781				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.31239	100.07144	10.23758				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.38389	100.08326	11.30130				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	29.80753	100.11237	29.59121				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.82522	100.09907	12.73215				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.09502	12.45518	100.09502	12.36481			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	52.89591	100.06298	52.89587			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	52.90031	100.06521	52.90028			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	52.92162	100.06023	52.92158			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	52.97132	100.06131	52.97128			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.12088	100.08049	11.04020			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.06097	100.16123	14.95163			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.11115	100.08038	11.03053			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	29.28666	97.80179	29.07851			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.55224	100.16949	15.43932			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.94976	100.83728	14.83690			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	89.18975	99.94942	88.32140			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	90.31375	101.49845	89.42267			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	89.28192	99.46188	88.41635			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	90.13116	103.49133	89.22681			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	89.57309	97.69123	88.71814			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	89.24678	100.87998	88.37086			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	89.53628	101.02852	88.65641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	101.21079	89.89184	101.21079	89.00709			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	90.11502	101.32512	89.22721			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.64063	144.28965	18.47205			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	81.77925	100.90946	81.06711			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	42.89927	103.60434	42.57117			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	22.32510	101.69223	22.15717			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	16.49725	103.43851	16.37125			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.17269	102.25429	10.09579			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.37528	101.76484	8.31154			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	15.11375	100.00000	15.02790			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.45265	261.70847	3.40536			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.35449	273.38978	3.30719			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.49677	256.75899	3.44949			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.58007	123.65104	2.55957			0.00	0	200,000.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.84002	101.04016	7.78139			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.85883	123.78317	2.83544			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	14.13601	101.29456	14.03005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	101.45459	12.08328	101.45459	11.99258			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	89.68614	101.10626	88.80421			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.71091	100.92257	7.65265			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	54.87966	100.00005	54.48178			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.45319	98.38735	2.43642			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.63252	101.21006	102.84362			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	53.02004	100.00000	53.02000			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.73720	100.42877	87.12142			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.84503	100.00000	0.83870			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.90841	104.97509	11.81826			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	85.81055	100.28475	85.22276			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.05129	100.19981	84.47438			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.39798	100.80772	7.34214			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.80515	101.07593	15.68947			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.23239	100.44759	8.17246			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.72100	100.17395	37.44710			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.30258	100.76967	14.19817			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	42.49023	100.98200	42.17259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond	100.85889	87.31451	100.85889	86.47421				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.48420	102.64440	14.37434				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.04863	100.85054	61.58533				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.00947	108.09035	2.98743				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.94536	101.11747	10.86252				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.41093	100.16642	55.00860				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.26524	107.16699	35.01939				107,166,990.00	1,000	246,336,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.98867	108.33117	24.81293				541,655,850.00	5,000	1,300,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	12.33988	107.16932	12.25385				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.85676	109.08100	9.78705				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	14.32195	117.62764	14.21316				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.57677	108.91524	11.49366				762,406,680.00	7,000	235,939,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.85927	118.59653	11.76860				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.38011	109.40010	9.31251				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.72690	86.57971	12.65167				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.16651	100.55204	16.04872				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	17.32188	101.32185	17.19201				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	101.40666	22.82187	101.40666	22.65063			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.81437	107.64302	15.70251			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	50.31266	98.75737	50.31262			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		7,500,000,000,000.00	75,000,000	75,000,000.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	100.00000	99.99782	100.00000	99.99762			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	100.00000	99.99878	100.00000	99.99857			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	100.00000	99.99844	100.00000	99.99823			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	99.99741	100.00000	99.99721			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99701	100.00000	99.99680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.51296	101.20169	8.44920			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.57710	101.57032	10.49763			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.65098	100.58455	8.58654			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.81962	100.59878	8.75391			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	9.14554	100.62628	9.07739			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.40109	100.00000	2.38256			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.54995	100.66039	9.47876			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	10.11125	100.70773	10.03585			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	27.27434	100.25900	27.07614			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.56825	101.08226	12.47317			0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.96197	101.25499	16.83487			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	12.02524	100.11004	11.93797			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	29.61044	101.64234	29.38779			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.21808	100.23736	8.15837			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.29033	99.99999	11.18193			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	22.00636	101.18024	21.84156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	100.20054	8.95779	100.20054	8.89273			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/04/2013	Spot Bond	101.50868	96.16686	101.50868	95.42248			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	96.16686	101.50868	95.42248			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00077	100.00000	50.00074			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	83.69199	100.00000	83.17325			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	93.42440	101.18125	92.47384		1,214,175,000,000.00	12,000,000	3,000,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	22.25362	101.21718	22.08692			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	22.57242	107.10005	22.39461			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	96.30198	101.59173	95.55600			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	93.49705	101.22625	92.54535			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	22.58851	101.28016	22.41920			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	20.36368	117.06290	20.19017			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	96.47674	101.69896	95.72866			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	93.62777	101.30724	92.67406			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	23.01875	101.36111	22.84609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	21.29258	114.94363	21.11405				0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	97.09583	102.07916	96.34035				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	93.80204	101.41519	92.84564				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	23.54407	101.46001	23.36733				0.00	0	0.00
HMS1F2	On 19/04/2013	Spot Bond	102.24978	97.46465	102.24978	96.70512				0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	98.36640	102.77072	97.59623				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.37885	120.49879	9.30584			314,260,844,320.00		2,608,000	31,458,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.31032	278.97229	3.26300				0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.30650	279.46415	3.25919				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.57754	109.78196	9.50833			1,098,039,163,920.00		10,002,000	29,002,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.55389	110.08516	9.48470				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15500	113.18890	1.14000	113.33220			880,002,585,000.00		761,907,000	656,379,000.00
I2038	On 31/01/2038	Spot Bond	1.86500	111.46446	1.84000	111.95773			813,996,035,000.00		436,459,000	260,109,000.00
I2050	On 31/12/2050	Spot Bond	2.01500	116.93469	1.98000	117.92238			965,563,820,000.00		479,188,000	514,796,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.87106	94.50000	26.72453				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.59129	111.10415	25.40760				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	26.80673	101.98179	26.60895				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	100.56090	22.15608	100.56090	21.99107		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	99.93156	98.36176	99.93156	96.77633		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.23834	56.14787	100.23834	55.73992		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	55.52260	100.38793	55.11867		0.00	0	25,000,000.00
IBL20		On 15/03/2014	Spot Bond	104.99431	48.85874	104.99431	48.52374		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	15.55374	110.23108	15.44280		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	9.94898	114.54738	9.87580		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	48.98771	103.99743	48.65078		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	42.79696	101.06758	42.47679		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	40.10626	100.58995	39.80414		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	32.83658	111.22906	32.58931		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	13.20689	108.02289	13.11270		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	28.94347	100.81617	28.72501		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.92350	100.86946	10.84101		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.87530	123.12082	3.84461		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.50433	127.68743	2.48391		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	21.60699	99.85267	22.97222		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.04093	99.84531	10.57214		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	108.72274	9.08383	108.72274	13.28806			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.26757	100.33316	19.12746			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	8.92677	100.11008	8.86198			0.00	0	1,131,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.65809	15.50612	100.65809	15.38924			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.44372	102.66026	10.37265			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.87735	99.50921	8.81812		298,527,630.00		3,000	3,000.00
IBL48	On 19/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.65267		7,820,000,000,000.00		78,200,000	789,200,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	97.03658	100.00000	96.33172			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00159	100.00000	0.00158			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	24.58723	100.89947	24.42225			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	24.58723	100.89947	24.42225			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.50359	101.97863	9.43890			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.32393	100.89947	9.26137			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.11846	4.00000	100.08613			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.77846	100.90751	14.66806			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.58256	100.84756	14.47367			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.81447	99.83295	14.70485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	114.58662	22.69993	114.58662	22.53109			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.35343	99.86601	31.12136			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.35343	99.86601	31.12136			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.46949	100.72296	10.39054			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49018	100.00000	7.43588			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	91.84150	101.81841	90.91436			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	87.86973	101.39919	87.01473			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	85.92799	101.19088	85.11184			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.40899	103.56174	26.22993			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	82.36940	100.41740	81.62485			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	59.28918	100.58388	58.84258			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	100.00000	55.79120	100.00000	55.38228			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	95.23942	101.41671	94.55078			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	18.39797	101.24311	18.25857			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	50.33075	98.68599	50.33071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000		99.72678	100.00000	98.91599			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		97.85523	100.00000	97.07447			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		96.05263	100.00000	95.30026			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		94.31525	100.00000	93.58974			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000		1.24298	100,000.00000	1.12776			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000		91.02244	100.00000	90.34653			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000		89.46078	100.00000	88.80779			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000		87.95181	100.00000	87.32057			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000		86.49289	100.00000	85.88235			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000		85.08159	100.00000	84.49074			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000		83.71560	100.00000	83.14351			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	100.00000		82.39278	100.00000	81.83857			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	100.00000		81.11111	100.00000	80.57395		47,100,000,000,000.00	471,000,000	371,000,000.00	
IND326	On 02/05/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000		90.34653	100.00000	89.68059			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000		90.12346	100.00000	89.46078			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000		89.90148	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
IND330	On 06/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	89.38849	100.81810	88.50878			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	88.78505	100.00000	87.96296			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.05107	100.70818	89.40851			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	19.48168	101.98370	19.33476			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.30517	106.31357	19.15410			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.53841	104.39662	18.39567			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.33009	99.99991	8.26970			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.51033	100.36848	29.29568			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.88652	100.00021	10.80758			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.08683	6.50000	103.03250			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	100.54653	101.36114	99.73588			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.89926	101.10456	97.13045			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.23726	100.08473	11.15572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	101.44140	31.49718	101.44140	31.26077			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.38352	100.25042	84.80280			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	52.64361	100.07206	52.64357			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	87.34789	100.38408	86.73933			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	82.11613	100.38408	81.37630			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	22.32810	100.00000	22.16079			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	14.28999	100.00000	14.18290			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.58610	100.27920	84.01583			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.09787	100.08647	80.56042			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	99.22363	100.00000	98.14901			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	98.65691	100.00000	97.36447			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	94.86812	100.00000	94.15304			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	55.81006	100.00000	55.38711			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	55.81006	100.00000	55.38711			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	56.22743	100.00000	55.76465			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	56.72783	100.00000	56.21697			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING198	On 28/08/2013	Spot Bond	100.00000	80.66465	100.00000	79.94012			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	54.51197	100.00000	54.10349			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	100.00000	78.85714	100.00000	78.18697			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	100.00000	53.48483	100.00000	53.09706			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	100.00000	13.78469	100.00000	13.68475			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	100.00000	77.81135	100.00000	77.17006			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	100.00000	83.10630	100.00000	82.55713		2,000,000,000,000.00	20,000,000	20,000,000.00	
ING208	On 19/09/2013	Spot Bond	100.00000	77.59640	100.00000	76.95863		8,000,000,000,000.00	80,000,000	80,000,000.00	
ING32	On 30/04/2013	Spot Bond	100.90615	93.69100	100.90615	92.98959			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	61.57054	100.92542	61.10535			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	61.57054	100.92542	61.10535			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.18673	101.29332	63.70559			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	60.63570	100.00000	60.19609			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	33.89534	102.06095	33.63954			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.09169	101.68471	25.89324			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	57.64746	100.42003	57.22795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	101.24581	22.32604	101.24581	22.15875			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.76251	101.27443	13.65936			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.34422	101.29354	10.26667			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.91824	107.00679	14.81323			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	51.78277	105.51634	51.42040		105,516,340.00		1,000	1,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.80416	100.55058	16.67902		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	15.28228	111.16948	15.17073		5,559,141,016,880.00		50,006,000	12,506,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	29.30398	100.64446	29.08312			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.38755	100.00026	20.23973			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	25.48046	106.83400	25.30133			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.96007	100.08056	9.88781			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.25380	100.38986	8.19376			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.71725	117.02647	2.69658			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.08519	129.51692	2.06762			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	82.05341	100.38643	81.32287			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.51287	99.81973	9.31086			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.99550	101.53934	8.92792			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.89520	101.19270	8.82857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	100.25130	8.20586	100.25130	8.14622			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.54525	99.94061	7.48936			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	63.41482	100.95973	62.94086			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.48696	92.45654	2.47077			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.41428	95.34778	2.39818			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00288	100.00000	0.00286			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	58.71391	100.52241	58.27188			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	108.89793	103.46133	107.99494			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	100.00000	55.79120	100.00000	55.38228			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	98.38465	99.88087	97.59638			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	18.05641	114.89453	17.92107			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.88353	101.30356	10.80103			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.06306	129.51692	2.04568			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	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	97.33333	100.00000	96.56085			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321		1,700,000,000,000.00	17,000,000	17,000,000.00	
IVA325	On 20/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.28842			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	85.88235	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
IVA332	On 25/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	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	61.61570	100.00000	61.26567			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	96.09507	99.74330	95.08246			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.02888	100.81205	7.96828			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	42.31123	101.01716	41.99484			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.81852	101.02507	21.65535			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.86937	100.00000	9.79623			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	100.00000	52.45703	100.00000	52.07671			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	100.00000	34.43384	100.00000	33.92539			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	89.38849	100.81807	88.50878			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	91.33121	100.65963	90.66392			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	89.70100	100.00000	88.81579			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	92.92109	100.00000	92.25419			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	56.45939	100.00000	56.03631			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	58.68036	100.00000	58.24550			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	55.55023	100.00000	55.14309			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.78258	101.04078	16.65706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02	On 20/02/2016	Spot Bond	100.00000	9.33088	100.00000	9.26096				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.29093	100.00000	30.06646				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.30752	100.00000	9.23777				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	95.89215	100.00000	95.18007				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	95.58267	100.00000	94.87289				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.55948	102.42188	2.54228				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.88704	101.21431	10.80457				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	105.04543	100.00000	104.20506				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.87997	153.49881	13.74955				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	62.62161	101.46222	62.15150				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.96781	100.47188	21.80433				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.56356	103.08494	10.49103				927,764,460.00	9,000	4,509,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.60457	101.72477	1.59373				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	18.29185	100.30391	18.15887				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	23.10467	100.60223	22.95000				1,971,803,708,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	14.60545	100.33330	14.49925				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01U	On 24/04/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	89.09334	100.80210	88.21953			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	64.33730	101.14527	63.85565			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	95.37061	98.43044	94.64040			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	97.67327	101.29323	96.91087			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.87680	101.31233	43.54784			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	87.94327	100.54173	87.32689			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	39.25289	100.58073	38.95723			0.00	0	91,340,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	30.89219	101.30733	30.66060			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.87532	101.17095	21.71153			0.00	0	133,350,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	99.84625	16.06210	99.84625	17.46309				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.03175	99.84060	9.54891				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	53.53731	100.25866	53.14827				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	62.32683	101.08567	61.86049				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	62.73681	100.00000	62.27190				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	59.68151	100.00000	59.23429				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.64758	100.00000	44.31672				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	34.06464	100.00000	33.81767				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	29.27841	100.00000	29.05902				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.58993				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	21.12467	100.00000	20.97152				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.53155	109.95029	12.44138				219,900,580.00	2,000	2,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.35683	100.21678	27.15811				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.70663	100.18427	55.30208				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.91526	100.20050	26.71978				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	35.91171	101.34831	35.66986				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	35.96681	101.35889	35.72457				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.76816	101.41174	14.66866			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.66025	103.44664	8.60062			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.30336	103.61067	8.24611			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	17.42042	101.86568	17.30261			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.45894	104.35890	11.37948			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.54763	104.67108	11.46734			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	32.00784	106.18586	31.78393		2,675,883,672,000.00	25,200,000	12,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.34718	100.06286	14.24310			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.00635	100.06556	6.95553			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.63892	110.15502	9.56277			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.14829	107.16233	19.01480			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.31735	100.44922	20.16945			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.63731	104.78971	13.54293			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.14693	100.42970	86.54375			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	13.27068	104.79935	13.17883		419,197,400.00	4,000	6,304,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	39.75109	110.61908	39.46208		995,571,720.00	9,000	1,382,478.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	22.10293	110.59153	21.94226		4,290,951,364,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	115.34633	12.31039	115.34633	12.21783		346,038,990.00	3,000	2,803,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On 28/10/2013	Spot Bond	102.81634	67.11479	102.81634	66.65745			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	50.30852	98.77372	50.30848			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	96.10996	98.48888	95.36799		39,395,552,000,000.00	400,000,000	100,000,000.00	
MTNC14	On 26/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000		2,500,000,000,000.00	25,000,000	25,000,000.00	
MTNC15	On 24/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.44093	100.00000	6.39266			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.17064	100.00000	0.16936			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.74370	100.00000	6.69317			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.82628	100.00000	6.77513			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.27277	100.89771	6.22540			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.35636	100.61875	6.30847			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.47171	100.62967	6.42294			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.52608	100.63509	6.47690			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.59133	100.64159	6.54166			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.75442	100.65787	6.70350			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.86310	100.66881	6.81138			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.98265	100.68074	6.93000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	100.69157	7.09130	100.69157	7.03784		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.14564	100.69687	7.09176		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.79704	100.76218	7.73821		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.55606	100.83813	8.49146		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17064	100.00000	0.16936		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17064	100.00000	0.16936		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	10.68429	103.67668	10.61058		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	42.61585	101.36748	42.29619		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	29.32789	100.92433	29.10876		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	27.74403	100.76441	27.53472		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	10.32541	100.97362	10.24736		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	19.77484	100.60434	19.62586		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	9.00775	100.47967	8.93996		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	19.51604	112.76469	19.37428		7,443,709,951,590.00	66,011,000	41,311,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	20.07195	100.61353	19.92564		0.00	0	500,000.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	9.85745	122.79495	9.78081		613,974,750.00	5,000	4,205,000.00
NBK4		On 28/10/2024	Spot Bond	32.99078	3.66732	32.99078	3.65874		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	101.43082	96.57138	101.43082	95.82441		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	108.29303	28.18147	108.29303	27.98116				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.34933	101.23516	22.18188				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.55853	101.30698	8.49437				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.79489	104.56520	51.64023				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	54.34504	100.00004	44.38506				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	15.22904	109.74955	19.78892				987,745,950.00	9,000	5,509,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.48742	100.00006	14.36693				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	120.93240	119.17407	119.75420				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	37.18010	100.00000	36.96889				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	46.96234	100.00000	46.69555				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	35.45619	100.00000	35.25477				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	33.62013	100.00000	33.42914				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	28.35343	100.55018	28.13991				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	53.38648	99.94761	99.18520				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	99.72692	99.94811	98.91655				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	99.72692	99.94811	98.91655				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	99.72692	99.94811	98.91655				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.65955	99.86407	22.49183			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.28282	101.50309	23.10797			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.82141	101.36582	22.65023			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.47100	100.40506	20.32204			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	20.57107	80.20911	20.47174			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.32161	100.38119	15.21015			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	15.31642	100.00000	15.22941			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.78851	101.10639	16.66287			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	17.44459	101.21257	17.31392			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.68958	101.03995	16.56476			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.57010	101.41775	14.46076			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.60295	76.11506	16.52590			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	82.12248	100.41337	81.39973			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	55.36678	100.10537	54.96499			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	55.31756	100.10374	54.91613			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.57736	99.82783	22.94394			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.85735	100.74066	9.78299			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.89837	100.07228	8.83382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	100.06803	19.08732	100.06803	18.94886			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.75465	101.43571	9.68144			0.00	0	0.00
NCLN78	On 22/03/2016	Spot Bond	100.00000	8.69474	100.00000	8.63171			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	19.88495	110.75661	19.74258			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	69.17650	105.36061	68.78378			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	52.70496	106.42411	52.33356		638,544,660.00		6,000	3,606,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	9.20176	101.17472	9.13286			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.79246	119.90407	17.65448		3,956,834,310,000.00		33,000,000	19,054,820.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.24849	108.97397	10.16559			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.81603	100.47393	21.65720			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	6.12663	156.96491	6.06702			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.53747	115.40836	9.46572			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	82.40808	97.39714	81.86800			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.71356	100.19307	55.30893			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.00736	114.59979	9.92274			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.29965	100.55569	12.20703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	100.53494	39.65780	100.53494	39.35921		0.00	0	0.00
NQ1A14		On 22/05/2013	Spot Bond	100.49411	88.65435	100.49411	88.02738		0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	100.52625	19.96399	100.52625	19.81370		0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	116.99821	9.99799	116.99821	9.91189		0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	100.56446	39.89400	100.56446	39.59355		0.00	0	0.00
NQ1B13		On 22/05/2013	Spot Bond	100.52540	88.80576	100.52540	88.17755		0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	100.54276	20.13646	100.54276	19.98484		0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	114.44931	10.40122	114.44931	10.31338		0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	100.59918	40.17979	100.59918	39.87710		0.00	0	0.00
NQ1C13		On 22/05/2013	Spot Bond	100.56709	89.01236	100.56709	88.38247		0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	100.57314	20.46433	100.57314	20.31020		0.00	0	0.00
NQF1A9		On 22/05/2013	Spot Bond	100.57316	89.04179	100.57316	88.41167		0.00	0	0.00
NQF1B9		On 22/05/2013	Spot Bond	100.58790	89.21243	100.58790	88.58102		0.00	0	0.00
NQF1C9		On 22/05/2013	Spot Bond	100.65124	89.42022	100.65124	88.78700		0.00	0	0.00
NQF1D4		On 22/05/2013	Spot Bond	100.70756	89.69349	100.70756	89.05802		0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	100.72887	9.10481	100.72887	9.03614		0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	100.67612	13.69932	100.67612	13.59604		0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	134.34526	74.54679	134.34526	73.89761		0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	108.59837	49.20248	108.59837	48.85004		5,256,161,108,000.00	48,400,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	13.65204	125.30314	13.54300		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	134.80590	13.73506	134.80590	13.61826		458,340,060,000.00	3,400,000	4,700,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	5.47501	171.14853	5.41826		0.00	0	84,000,000.00	
NRA028	On 30/11/2028	Spot Bond	135.14144	12.56063	135.14144	12.45420		837,876,928,000.00	6,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	96.76914	101.23304	96.02006		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	43.40799	101.21485	43.08284		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	43.27740	101.18197	42.95330		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	12.66093	101.47481	12.56480		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	29.43875	100.95122	29.21627		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	91.00274	100.91565	90.10038		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	21.68685	101.05067	21.52463		0.00	0	0.00	
NTC16	On 20/03/2018	Spot Bond	100.00000	1.45874	100.00000	100.00000		100,250,000,000,000.00	002,500,000	600,000,000.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.55530	100.00000	16.43261		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.60913	100.00000	16.48604		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.64143	100.00000	16.51810		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.41659	100.00000	17.28753			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.27789	100.00000	18.14244			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.66097	100.00000	23.48563			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	21.51059	108.19161	21.35782		217,356,944,490.00		2,009,000	10,109,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.27885	100.00000	6.23180			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	17.09570	104.37000	16.99556			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.29872	100.00000	25.11124			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.08275	100.00000	9.01690			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	84.62433	100.19068	84.05677			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	55.92805	100.00000	55.61032			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	75.13745	100.00000	74.70145			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	37.91305	100.10564	37.63792			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	33.54042	100.09773	33.29704			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	83.93760	100.09376	83.37760			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.05932	100.09863	83.49847			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	78.69889	100.10500	78.04436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.02912	100.10840	37.75314			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	33.53911	100.10173	33.29573			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.26217	100.10673	83.69993			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	78.72429	100.10663	78.06954			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.28857	100.11457	38.01068			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	33.53753	100.10653	33.29415			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	84.62728	100.12130	84.06255			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.57530	100.12138	38.29533			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	33.53570	100.11212	33.29232			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	84.95181	100.13423	84.38485			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	59.56651	100.68448	59.11741		1,208,213,760,000.00	12,000,000	3,000,000.00	
R009	On 15/09/2014	Spot Bond	116.98567	34.61419	116.98567	34.35525			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	33.04775	91.25497	32.84583			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.90063	40.60007	0.89789			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	5.43000	118.80329	5.38500	118.86653		148,467,105,943,230.00	342,008,461	5,930,535,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.34353	124.15418	19.19183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	86.87026	16.79717	86.87026	16.69868			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	13.30806	130.95502	13.19922			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	9.03742	82.70497	8.98657			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	76.17762	107.05466	75.69442			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.43500	128.79406	7.38500	129.21966		167,137,082,871,880.00	479,769,048	1,149,113,116.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.81123	38.29047	0.80889			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.74394	36.16829	0.74190			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	211.67104	2.30000	211.58252		616,400,000,000.00	268,000,000	67,000,000.00	
R197	On 07/12/2023	Spot Bond	0.89000	289.26833	0.87000	289.67882		598,279,360,000.00	672,224,000	221,014,088.00	
R201	On 21/12/2014	Spot Bond	5.24500	108.00792	5.21000	108.02197		10,463,519,017,775.00	994,951,195	749,963,537.00	
R202	On 07/12/2033	Spot Bond	1.65000	218.37794	1.65000	218.29832		4,188,904,709,550.00	538,730,127	831,349,827.00	
R2023	On 28/02/2023	Spot Bond	6.84500	106.96440	6.81500	107.12858		63,231,717,836,780.00	237,650,524	3,054,200,000.00	
R203	On 15/09/2017	Spot Bond	5.87000	109.46558	5.83000	109.57836		58,135,118,160,000.00	903,768,000	4,888,839,000.00	
R204	On 21/12/2018	Spot Bond	6.13500	110.96295	6.09500	111.10965		66,342,376,335,990.00	813,753,274	5,002,749,957.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.52462	108.88836	8.46442		459,357,197,714,520.00	218,607,000	2,778,600,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.58352	100.00000	43.26054			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.26000	103.17062	5.22500	103.15436		29,948,783,100,000.00	693,685,000	1,642,956,000.00	
R207	On 15/01/2020	Spot Bond	6.38000	106.11345	6.33500	106.31144		85,137,798,988,000.00	344,482,600	5,057,294,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.51500	101.34014	6.47500	101.53610		153,764,647,190,870.00	601,634,258	8,477,385,091.00	
R209	On 31/03/2036	Spot Bond	8.28500	79.12809	8.25000	79.37487		149,657,194,997,380.00	063,632,468	9,798,261,968.00	
R210	On 31/03/2028	Spot Bond	1.47500	163.20853	1.47500	163.15136		286,732,625,000.00	194,395,000	303,685,900.00	
R211	On 31/01/2017	Spot Bond	0.46000	114.66159	-0.46000	114.63530		(319,335,680,000.00)	694,208,000	338,789,000.00	
R212	On 31/01/2022	Spot Bond	0.64000	135.62015	0.64000	135.58187		1,243,140,480,000.00	942,407,000	1,437,310,900.00	
R213	On 28/02/2031	Spot Bond	8.00500	90.98573	7.95500	91.36821		97,148,248,418,430.00	135,946,086	4,872,286,086.00	
R214	On 28/02/2041	Spot Bond	84.68795	8.05241	84.68795	8.00619		189,467,963,760,970.00	045,303,538	6,624,074,000.00	
R224C	On 15/09/2013	Spot Bond	96.64575	68.45929	96.64575	68.08901		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	47.16821	94.28171	46.87212		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	32.84292	91.87036	32.64113		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	23.45264	88.83566	23.31252		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.79717	86.87026	16.69868		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	12.20875	84.86749	12.13854		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	9.03742	82.70497	8.98657		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	80.94700	97.62766	80.42461		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	56.13116	95.17874	55.77215		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	38.80069	92.80992	38.55765		0.00	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	27.20923	90.60553	27.04216			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.56787	87.76872	19.45086			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	14.11452	85.82547	14.03169			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.36182	83.71772	10.30227			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.76182	81.42381	7.71825			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.21651	77.48625	6.18305			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.85722	75.13464	4.83175			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.95671	72.16183	3.93667			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.16872	70.13136	3.15306			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.56934	68.17127	2.55695			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.11299	66.23386	2.10305			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.88833	63.06100	1.87982			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.59822	61.24492	1.59119			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.40580	59.05342	1.39982			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.21390	57.39997	1.20886			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.05772	55.80907	1.05344			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.92957	54.27807	0.92589			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.82000	52.85822	0.81684			0.00	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	0.72842	51.49553	0.72568				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.09660	44.45722	1.09298				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.02093	43.11572	1.01765				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.95622	41.83089	0.95323				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.90063	40.60007	0.89789				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.85270	39.42073	0.85018				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.81123	38.29047	0.80889				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.77525	37.20704	0.77307				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.74394	36.16829	0.74190				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	57.20351	100.16140	56.78819				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	94.88925	101.36584	93.90886				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.99295	101.68455	15.87265				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	21.48652	100.60342	21.32465				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.61298	100.00000	2.59362				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.02605	100.32689	85.43926				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.02702	100.32010	85.44025				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	80.74836	100.32441	80.05842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	100.00000	53.35526	100.00000	52.96843			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.47104	101.54349	22.90851			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	100.00000	8.34795	100.00000	8.28742			0.00	0	0.00
RDFO4	On 06/09/2013	Spot Bond	100.00000	90.78683	100.00000	90.34896			0.00	0	0.00
RDFO7	On 06/06/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.46213	101.21857	30.23394			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	20.54085	100.60466	20.38610			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	65.54384	101.28378	65.05256			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.90988	100.77784	8.84265			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026		600,000,000,000.00	6,000,000	3,000,000.00	
RES18	On 05/02/2018	Spot Bond	100.00000	9.16345	100.00000	9.09478			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.07568	100.38116	38.79142			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	30.56755	102.09902	30.33421			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.98391	99.79665	12.88786			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.10993	101.65073	13.01025			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.81959	101.46985	16.69190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	101.46985	16.81959	101.46985	16.69190				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	94.62639	101.38750	93.65188				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	83.81535	100.62446	83.04720				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	79.61464	100.24328	78.94623				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	65.40073	101.50905	64.90955				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.02471	99.91990	13.92085				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.59674	99.90988	11.51087				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.27739	100.25061	84.70131				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	17.93608	100.36848	17.80561				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	59.85590	100.00000	59.41234				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	101.43133	12.95000	101.32591				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	34.14737	100.00000	33.89980				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	58.27220	100.51732	57.84778				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	54.92354	100.00000	54.51197				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.13078	100.62598	28.91127				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.89152	5.25000	100.84820				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.98065	100.00000	0.97346				0.00	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	4.25855	100.00000	4.22699			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.81071	100.00000	9.73719			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	20.22966	101.48404	20.09252			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.80595	115.23085	12.71026		230,461,700.00		2,000	5,002,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.87836	104.86804	10.81442			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	16.05721	114.56238	15.93714			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.28653	100.56539	11.20152			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	13.31882	107.95466	13.22440		12,954,559,200,000.00		120,000,000	21,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.19298	101.20234	8.13162			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.40936	100.11990	7.35558			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.24145	101.08312	8.17910			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.63007	101.24095	8.56542			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.60511	101.21627	8.54064			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	26.10363	107.37565	25.91836		322,126,950.00		3,000	14,763,984.00
SBK8	On 10/04/2013	Spot Bond	102.36256	103.55343	102.36256	102.72627			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	13.05447	105.03639	12.96395		210,072,780.00		2,000	6,717,389.00
SBK11	On 09/04/2014	Spot Bond	132.16219	46.27308	132.16219	49.25679			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	57.35342	162.56493	56.92384			0.00	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	97.51250	155.18315	96.31459				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	20.19735	120.12124	20.04305				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	20.11465	120.50039	19.96059				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	20.07337	120.69056	19.91943				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	42.80012	143.06048	42.80009				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	9.95816	106.46393	9.88910				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	20.15894	120.29708	20.00474				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	20.13827	120.39190	19.98413				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	96.57722	215.59863	94.95222				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.77703	100.10760	8.71333				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.04406	99.06612	39.75617				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	38.55159	100.00010	32.27689				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.80227	99.81852	12.40148				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	96.78044	99.79990	98.18464				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	60.98153	100.00000	60.52458				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	9.96068	109.84578	9.88984				0.00	0	50,000,000.00

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	60.58522	100.78863	60.12804			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.07733	100.87410	12.97967			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.54092	99.99987	7.48625			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.41909	100.00000	1.40964			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.77154	99.99997	7.92897			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	11.34676	113.08735	11.26325			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.58355	109.22356	12.49299			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.95540	100.77436	7.89538			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	27.64367	100.47821	27.43563			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.18154	100.50480	9.11243			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.77577	100.51996	7.71722			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.50946	106.95022	11.42803		1,497,303,080.00	14,000	3,314,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.50537	102.76906	10.43341			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	11.19845	104.14309	11.12092		416,572,360.00	4,000	33,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	110.69021	103.79928	109.75649			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.65135	120.54819	15.52946		602,740,950.00	5,000	1,105,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	91.90628	120.15971	91.20752			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.36030	272.67152	3.31299			0.00	0	0.00

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	4.76568	123.12082	4.72795				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.62061	114.44000	9.54199				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.60482	100.00000	3.57868				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24704	82.63494	0.24544				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.08290	120.42805	5.04219				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.08683	6.50000	103.03250				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.92343	100.12305	10.84415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On 29/06/2013	Spot Bond	99.88484	97.82853	99.88484	96.26084			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.27370	99.87542	22.10882			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.89406	100.24421	9.82058			0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.96801	103.11523	12.87944		309,345,690.00	3,000	19,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	8.90807	100.24161	8.84334			0.00	0	20,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	74.08617	105.71322	73.63375		211,426,440,000.00	2,000,000	1,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	13.85570	112.32955	13.75371		1,887,136,440,000.00	16,800,000	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	86.66978	101.56711	86.10004			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	10.06452	105.65786	9.99516		3,930,472,392,000.00	37,200,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	39.80371	100.80059	39.50331			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.47808	100.58343	12.38409			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	20.24999	100.81342	20.09714			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.27761	100.58796	9.20772			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.50404	107.52630	16.38741			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.97539	101.25454	21.81072			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.90252	100.41357	10.82319			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.86927	99.94314	9.79616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	101.14726	10.33843	101.14726	10.26103			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	7.26807	94.17275	7.22199			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	7.29854	93.82087	7.25241			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	31.53729	104.67610	31.31923			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.69384	101.56575	8.63486			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.25860	100.11486	9.19141			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.84240	107.35953	9.77368			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.86760	121.64737	19.71428			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.21164	105.50721	2.19567			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	11.16222	100.00000	11.10103			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN969	On 16/04/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SYN987	On 24/04/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	119.55998	24.91572	119.55998	24.72400			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	12.37831	111.67266	12.28811			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	43.41170	100.00000	43.12094			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.55784	100.00000	29.33881			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	15.14591	100.00000	15.03241			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.14741	104.23307	47.81925			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.02487	101.16928	97.25460			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	96.50210	101.07247	95.75620			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	21.05551	100.91059	20.89821			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.96048	110.02135	13.85943			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	100.00000	53.64187	100.00000	53.24871			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	58.95984	100.55190	58.51585			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	59.36725	100.62855	58.91989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.49956	101.17076	7.44340			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.73042	101.20716	7.67252			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.81308	103.42947	8.75240			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.81554	100.80622	9.74227			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	10.09704	100.83814	10.02165			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.93821	100.90574	2.91839			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.43380	100.17362	7.37862			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.72735	100.18041	7.67000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	3.01570	100.00000	2.99551			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.22630	101.28535	8.16464			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.60341	100.89554	10.52421			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.28508	101.45249	9.21538			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.53625	101.00134	11.45000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.62735	102.14068	13.52443			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	15.43142	101.44362	15.31559			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.54912	101.20953	13.44763			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.80612	101.06155	6.75521			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.32632	101.14347	7.27148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.40905	105.45079	7.35149			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.36457	101.30716	8.30186			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.82510	101.37985	8.75890			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.67280	102.14790	13.56954			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	13.23978	101.15653	13.14065			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.74601	101.18212	16.62060			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.49580	101.20040	13.39472			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.49885	101.18212	7.44269			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.61428	101.20040	7.55725			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.67198	101.20953	7.61451			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	13.32514	101.17116	13.22535			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.49580	101.20040	13.39472			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	14.08195	101.30089	13.97639			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.24852	101.30089	8.18669			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	14.08195	101.30089	13.97639			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.93313	101.44699	14.82104			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.39897	101.48350	9.32840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.87998	101.43786	14.76829			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	19.11150	102.16719	18.96714			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.96599	102.21271	13.86045			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	19.26938	102.19450	19.12379			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	65.33076	99.87885	64.84714			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	29.20894	111.48563	28.99640		445,942,520.00		4,000	2,004,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.94194	102.36770	6.90183			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.93506	111.51511	12.84041		229,053,151,091,100.00		054,010,000	995,871,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	8.95855	120.69176	8.88985		56,741,927,492,992.00		470,139,200	233,493,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.69700	122.92168	12.59657		30,042,058,592,000.00		244,400,000	109,736,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	9.18052	112.54971	9.11284		52,605,734,454,000.00		467,400,000	146,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.45111	105.64973	11.37089		2,050,872,558,760.00		19,412,000	7,962,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.96407	100.66243	6.91157			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.12695	100.67816	7.07322			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.33320	100.69808	7.27791			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.35491	100.70018	7.29944			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.37419	100.79857	8.31099			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.20604	101.00182	14.09864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	101.21676	22.35590	101.21676	22.18844			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	10.07235	101.26720	9.99687			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.78249	101.29746	8.71665			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951	10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350	9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628	100.00000	9.77029			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	90.53214	97.87620	89.87757			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	79.54862	99.82860	79.03277			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	84.97819	97.76060	84.40188			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM01	On 14/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.45015	120.75743	9.37765			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.46538	101.23503	43.13973			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.31665	101.32511	14.20931			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.29020	101.70719	24.10746			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	11.31932	110.55481	11.23841			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.30631	100.00000	60.84691			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.55276	100.00000	61.09152			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	61.63491	100.00000	61.17305			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.97516	100.80302	20.81685			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.98848	100.83292	12.89042			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.65888	100.83423	9.58597			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	13.05790	128.75000	12.96939			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	18.23630	121.77342	18.09313		22,972,774,875,156.00	188,651,800	95,021,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.97112	243.55465	4.90480		14,613,279,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	25.02173	107.94222	24.84337		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	13.08923	110.97172	12.99382		17,755,475,200,000.00	160,000,000	80,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	113.15781	10.98930	113.15781	10.90794			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.81990	112.59168	10.74011			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.63824	113.82178	10.55910		79,174,430,168.00	695,600	547,800.00	
Z006	On 31/08/2013	Spot Bond	96.69614	70.36187	96.69614	69.97059			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	58.63529	95.45272	58.25938			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	19.22325	87.68655	19.10777			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	45.72572	93.89641	45.43652			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	38.06603	92.71091	37.82649			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.78128	86.49267	15.68807			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	28.36491	90.84932	28.18939			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	19.18845	87.67412	19.07318			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.29994	67.16812	2.28892			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.22469	100.00000	9.17228			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03715	100.00000	0.03693			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.22469	100.00000	9.17228			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.71676	100.00000	24.57635			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	25.28648	100.00000	25.14283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	23.70540	100.00000	23.57073			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.70540	100.00000	23.57073			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	22.47784	100.00000	22.35015			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	22.47784	100.00000	22.35015			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	21.27341	100.00000	21.15256			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	21.27341	100.00000	21.15256			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	20.01914	100.00000	19.90542			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	20.01914	100.00000	19.90542			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.87463	100.00000	18.76741			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.87463	100.00000	18.76741			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.76180	100.00000	17.66089			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.76180	100.00000	17.66089			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.81007	100.00000	16.71457			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.90933	100.00000	15.81895			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.89780	100.00000	11.83021			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	11.23892	100.00000	11.17507			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.57628	100.00000	10.51620			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.57628	100.00000	10.51620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA027	On 20/07/2016	Spot Bond	100.00000	10.00957	100.00000	9.95271			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.45526	100.00000	9.40154			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.89778	100.00000	8.84723			0.00	0	0.00
Total for j-Bonds :									1,743,900,390,871,070.00	,370,758,679	94 337 925 683.00

Grand Total: **13,901,426,531,380.00 170,861,002 94 339 520 412.00**