



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.65670	8.65670	8.59700	8.59700		13.15	54,545,866.70	6,301	307,926.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.94740	0.00495	4.37840	0.00438	4.947	24.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,348.24740	2.34825	2,407.37840	2.40738	2,348.247	24.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	13.53200	0.01353	12.53670	0.01254	13.532	20.62	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,556.83200	1.55683	1,615.53670	1.61554	1,556.832	20.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	8.61520	0.00862	7.74150	0.00774	8.615	22.22	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,901.91520	1.90192	1,960.74150	1.96074	1,901.915	22.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.88960	0.00589	5.24080	0.00524	5.890	23.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,199.18960	2.19919	2,258.24080	2.25824	2,199.190	23.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	35.85440	0.03585	32.93370	0.03293	35.854	17.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	929.15440	0.92915	985.93370	0.98593	929.154	17.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	32.93760	0.03294	30.28560	0.03029	32.938	17.66	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	976.23760	0.97624	1,033.28560	1.03329	976.238	17.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	17.73080	0.01773	16.40100	0.01640	17.731	19.64	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,361.03080	1.36103	1,419.40100	1.41940	1,361.031	19.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	45.74310	0.04574	41.88800	0.04189	45.743	16.71	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	799.04310	0.79904	854.88800	0.85489	799.043	16.71	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	42.63020		0.04263	39.12640	0.03913	42.630	16.91	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	835.93020		0.83593	892.12640	0.89213	835.930	16.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	39.09270		0.03909	35.86920	0.03587	39.093	17.17	195,463.50	5,000	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	882.39270		0.88239	938.86920	0.93887	882.393	17.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	55.82280		0.05582	50.80300	0.05080	55.823	16.15	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	699.12280		0.69912	753.80300	0.75380	699.123	16.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	53.80740		0.05381	49.02260	0.04902	53.807	16.25	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	717.10740		0.71711	772.02260	0.77202	717.107	16.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	50.94400		0.05094	46.49160	0.04649	50.944	16.40	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	744.24400		0.74424	799.49160	0.79949	744.244	16.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	100.40330		0.10040	89.59750	0.08960	100.403	14.69	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	443.70330		0.44370	492.59750	0.49260	443.703	14.69	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	81.65320		0.08165	73.55220	0.07355	81.653	15.13	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	524.95320		0.52495	576.55220	0.57655	524.953	15.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	61.26080		0.06126	55.60130	0.05560	61.261	15.89	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	654.56080		0.65456	708.60130	0.70860	654.561	15.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	152.33860		0.15234	135.09420	0.13509	152.339	13.81	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	295.63860		0.29564	338.09420	0.33809	295.639	13.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	137.25760		0.13726	121.85300	0.12185	137.258	14.03	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	330.55760		0.33056	374.85300	0.37485	330.558	14.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	123.65650		0.12366	109.93350	0.10993	123.656	14.25	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	366.95650		0.36696	412.93350	0.41293	366.957	14.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	232.24750		0.23225	203.81290	0.20381	232.248	13.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	175.54750		0.17555	206.81290	0.20681	175.548	13.08	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	187.44680		0.18745	166.04780	0.16605	187.447	13.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	230.74680		0.23075	269.04780	0.26905	230.747	13.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	169.02490		0.16902	149.78370	0.14978	169.025	13.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	262.32490		0.26232	302.78370	0.30278	262.325	13.59	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	421.11270		0.42111	376.57810	0.37658	421.113	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	64.41270		0.06441	79.57810	0.07958	64.413	12.64	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	350.33680		0.35034	310.89630	0.31090	350.337	12.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	93.63680		0.09364	113.89630	0.11390	93.637	12.78	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	287.28640		0.28729	253.30920	0.25331	287.286	12.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	130.58640		0.13059	156.30920	0.15631	130.586	12.93	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	722.71100		0.72271	665.85720	0.66586	722.711	13.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	16.01100		0.01601	18.85720	0.01886	16.011	13.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	676.33910		0.67634	620.31060	0.62031	676.339	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	19.63910		0.01964	23.31060	0.02331	19.639	12.94	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	585.81200		0.58581	531.94690	0.53195	585.812	12.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	29.11200		0.02911	34.94690	0.03495	29.112	12.72	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	769.68890		0.76969	712.15690	0.71216	769.689	13.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	12.98890		0.01299	15.15690	0.01516	12.989	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.75900		8.75900	8.69930	8.69930		14.36	54,016,753.00	6,167	55,463.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	119.04180		0.11904	113.28260	0.11328	119.042	17.87	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,060.04180		1.06004	1,113.98260	1.11398	1,060.042	17.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	102.98560		0.10299	98.40250	0.09840	102.986	18.42	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,193.98560		1.19399	1,249.10250	1.24910	1,193.986	18.42	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	334.48820		0.33449	311.24920	0.31125	334.488	14.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	335.48820		0.33549	371.94920	0.37195	335.488	14.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	179.96180		0.17996	169.49840	0.16950	179.962	16.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	720.96180		0.72096	770.19840	0.77020	720.962	16.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	161.65200		0.16165	152.69970	0.15270	161.652	16.75	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	802.65200		0.80265	853.39970	0.85340	802.652	16.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	342.72350		0.34272	318.64320	0.31864	342.723	14.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	323.72350		0.32372	359.34320	0.35934	323.723	14.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	338.47000		0.33847	314.92310	0.31492	338.470	14.36	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 14/06/2013	Foreign Exchange Future	8.75	Put	329.47000		0.32947	365.62310	0.36562	329.470	14.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.86830		8.86830	8.80610	8.80610		15.01	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	162.10260		0.16210	158.37440	0.15837	162.103	19.21	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,493.80260		1.49380	1,552.27440	1.55227	1,493.803	19.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	239.92610		0.23993	231.49030	0.23149	239.926	17.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,011.62610		1.01163	1,065.39030	1.06539	1,011.626	17.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	238.16790		0.23817	229.84880	0.22985	238.168	17.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,019.86790		1.01987	1,073.74880	1.07375	1,019.868	17.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	236.42710		0.23643	228.22610	0.22823	236.427	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,028.12710		1.02813	1,082.12610	1.08213	1,028.127	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	494.62570		0.49463	469.01360	0.46901	494.626	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	376.32570		0.37633	412.91360	0.41291	376.326	14.72	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.97030		8.97030	8.90580	8.90580		15.57	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	243.63960		0.24364	235.50340	0.23550	243.640	19.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,543.33960		1.54334	1,599.70340	1.59970	1,543.340	19.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	531.50290		0.53150	508.35440	0.50835	531.503	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	561.20290		0.56120	602.55440	0.60255	561.203	15.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	521.41300		0.52141	498.79620	0.49880	521.413	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	579.01300		0.57901	620.89620	0.62090	579.013	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	339.58040		0.33958	326.79760	0.32680	339.580	17.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,059.28040		1.05928	1,110.99760	1.11100	1,059.280	17.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	569.27970		0.56928	544.45980	0.54446	569.280	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	498.97970		0.49898	538.65980	0.53866	498.980	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	558.51740		0.55852	534.09000	0.53409	558.517	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	516.11740		0.51612	556.19000	0.55619	516.117	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	539.66150		0.53966	516.08300	0.51608	539.662	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	547.26150		0.54726	588.18300	0.58818	547.262	15.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,094.63120		1.09463	1,041.20850	1.04121	1,094.631	13.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	124.33120		0.12433	135.40850	0.13541	124.331	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	631.49710		0.63150	603.10320	0.60310	631.497	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	411.19710		0.41120	447.30320	0.44730	411.197	14.99	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.15260		9.15260	9.08800	9.08800		16.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,068.68880		1.06869	1,026.00500	1.02600	1,068.689	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	466.08880		0.46609	488.00500	0.48800	466.089	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	673.69050		0.67369	651.93040	0.65193	673.691	16.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,121.09050		1.12109	1,163.93040	1.16393	1,121.091	16.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,413.74520		1.41375	1,358.46090	1.35846	1,413.745	14.52	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	261.14520		0.26115	270.46090	0.27046	261.145	14.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,122.84020		1.12284	1,078.19410	1.07819	1,122.840	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	420.24020		0.42024	440.19410	0.44019	420.240	14.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,095.45060		1.09545	1,051.77770	1.05178	1,095.451	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	442.85060		0.44285	463.77770	0.46378	442.851	14.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.88080		9.88080	9.82360	9.82360		17.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,470.40370		1.47040	1,438.98160	1.43898	1,470.404	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	739.60370		0.73960	765.38160	0.76538	739.604	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,450.10170		1.45010	1,419.63650	1.41964	1,450.102	16.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	769.30170		0.76930	796.03650	0.79604	769.302	16.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,430.29550		1.43030	1,400.78000	1.40078	1,430.295	16.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	799.49550		0.79950	827.18000	0.82718	799.496	16.64	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.65670		8.65670	8.59700	8.59700		13.15	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	19,135.12690		0.19135	16,950.02660	0.16950	19,135.127	13.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	22,465.12690		0.22465	26,250.02660	0.26250	22,465.127	13.33	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	17,256.73760		0.17257	15,290.58220	0.15291	17,256.738	13.55	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	25,586.73760		0.25587	29,590.58220	0.29591	25,586.738	13.55	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	16,902.48530		0.16902	14,978.37020	0.14978	16,902.485	13.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	26,232.48530		0.26232	30,278.37020	0.30278	26,232.485	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	16,555.32410		0.16555	14,672.45520	0.14672	16,555.324	13.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	26,885.32410		0.26885	30,972.45520	0.30972	26,885.324	13.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	9,632.17820		0.09632	8,603.03790	0.08603	9,632.178	14.78	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	45,962.17820		0.45962	50,903.03790	0.50903	45,962.178	14.78	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.75900		8.75900	8.69930	8.69930		14.36	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,846.99910		0.33847	31,492.30870	0.31492	33,846.999	14.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	32,946.99910		0.32947	36,562.30870	0.36562	32,946.999	14.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	33,448.81740		0.33449	31,124.92100	0.31125	33,448.817	14.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	33,548.81740		0.33549	37,194.92100	0.37195	33,548.817	14.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	34,272.34710		0.34272	31,864.32350	0.31864	34,272.347	14.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	32,372.34710		0.32372	35,934.32350	0.35934	32,372.347	14.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.86830		8.86830	8.80610	8.80610		15.01	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	43,431.11430		0.43431	41,275.96060	0.41276	43,431.114	15.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	46,601.11430		0.46601	50,665.96060	0.50666	46,601.114	15.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,061.76410		0.43062	40,930.52830	0.40931	43,061.764	15.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	47,231.76410		0.47232	51,320.52830	0.51321	47,231.764	15.20	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,804.03190		0.43804	41,624.48990	0.41624	43,804.032	15.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	45,974.03190		0.45974	50,014.48990	0.50014	45,974.032	15.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.98590		13.98590	14.01680	14.01680		11.43	4,335,629.00	310	8,677.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	710.75760		0.71076	737.45810	0.73746	710.758	11.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	64.85760		0.06486	60.65810	0.06066	64.858	11.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	702.64110		0.70264	729.29980	0.72930	702.641	11.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	66.74110		0.06674	62.49980	0.06250	66.741	11.22	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	694.56580		0.69457	721.18440	0.72118	694.566	11.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	68.66580		0.06867	64.38440	0.06438	68.666	11.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	148.68850		0.14869	168.70580	0.16871	148.689	12.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	562.78850		0.56279	551.90580	0.55191	562.788	12.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	564.01830		0.56402	589.98140	0.58998	564.018	11.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	108.11830		0.10812	103.18140	0.10318	108.118	11.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	447.56100		0.44756	472.88010	0.47288	447.561	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	161.66100		0.16166	156.08010	0.15608	161.661	11.34	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	330.49320		0.33049	354.89790	0.35490	330.493	11.40	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	244.59320		0.24459	238.09790	0.23810	244.593	11.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.14580		14.14580	14.17860	14.17860		12.60	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	271.09910		0.27110	290.79980	0.29080	271.099	13.94	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	925.29910		0.92530	912.19980	0.91220	925.299	13.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	179.18750		0.17919	196.22830	0.19623	179.188	14.92	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,333.38750		1.33339	1,317.62830	1.31763	1,333.388	14.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	400.68610		0.40069	423.26000	0.42326	400.686	12.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	594.88610		0.59489	584.66000	0.58466	594.886	12.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	380.60060		0.38060	402.79730	0.40280	380.601	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	634.80060		0.63480	624.19730	0.62420	634.801	13.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	307.57880		0.30758	328.20500	0.32821	307.579	13.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	811.77880		0.81178	799.60500	0.79960	811.779	13.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	650.96190		0.65096	676.29940	0.67630	650.962	12.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	295.16190		0.29516	287.69940	0.28770	295.162	12.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	645.34480		0.64534	670.64150	0.67064	645.345	12.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	299.54480		0.29954	292.04150	0.29204	299.545	12.16	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	639.76480		0.63976	665.01730	0.66502	639.765	12.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	303.96480		0.30396	296.41730	0.29642	303.965	12.18	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,163.33460		2.16333	2,195.29990	2.19530	2,163.335	13.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.53460		0.01753	16.69990	0.01670	17.535	13.80	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,218.59790		1.21860	1,246.37530	1.24638	1,218.598	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	72.79790		0.07280	67.77530	0.06778	72.798	11.60	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.31650		14.31650	14.34760	14.34760		13.18	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	484.00120		0.48400	498.59670	0.49860	484.001	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	917.50120		0.91750	900.99670	0.90100	917.501	13.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	481.08050		0.48108	495.65790	0.49566	481.081	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	924.58050		0.92458	908.05790	0.90806	924.581	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	486.94200		0.48694	501.56050	0.50156	486.942	13.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	910.44200		0.91044	893.96050	0.89396	910.442	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.47560		14.47560	14.50490	14.50490		13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	639.24730		0.63925	652.02720	0.65203	639.247	14.68	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,063.64730		1.06365	1,047.12720	1.04713	1,063.647	14.68	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	636.21360		0.63621	648.97740	0.64898	636.214	14.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,070.61360		1.07061	1,054.07740	1.05408	1,070.614	14.70	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	642.29240		0.64229	655.09430	0.65509	642.292	14.66	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,056.69240		1.05669	1,040.19430	1.04019	1,056.692	14.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09960		0.09960	0.09870	0.09870		15.28	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	981.72510		0.00982	898.79150	0.00899	981.725	15.53	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	21.72510		0.00022	28.79150	0.00029	21.725	15.53	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	254.41710		0.00254	219.01100	0.00219	254.417	15.28	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	294.41710		0.00294	349.01100	0.00349	294.417	15.28	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	42.07720		0.00042	35.92300	0.00036	42.077	17.65	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,082.07720		0.01082	1,165.92300	0.01166	1,082.077	17.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10090		0.10090	0.09990	0.09990		16.23	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,164.56570		0.01165	1,079.89460	0.01080	1,164.566	16.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	74.56570		0.00075	89.89460	0.00090	74.566	16.07	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	479.60090		0.00480	434.78340	0.00435	479.601	16.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	389.60090		0.00390	444.78340	0.00445	389.601	16.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	178.75800		0.00179	163.16730	0.00163	178.758	18.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,088.75800		0.01089	1,173.16730	0.01173	1,088.758	18.21	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.35040		11.35040	11.40300	11.40300		11.51	7,945,280.00	700	35,413.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	440.70580		0.44071	478.25300	0.47825	440.706	11.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	90.30580		0.09031	75.25300	0.07525	90.306	11.12	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	433.66050		0.43366	470.95690	0.47096	433.661	11.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	93.26050		0.09326	77.95690	0.07796	93.260	11.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	17.98780		0.01799	22.68230	0.02268	17.988	14.81	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,307.58780		1.30759	1,259.68230	1.25968	1,307.588	14.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	462.22600		0.46223	500.52660	0.50053	462.226	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	81.82600		0.08183	67.52660	0.06753	81.826	11.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	447.81440		0.44781	485.61390	0.48561	447.814	11.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	87.41440		0.08741	72.61390	0.07261	87.414	11.10	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.49370		11.49370	11.54810	11.54810		13.01	1,321,775.50	115	34,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	519.62540		0.51963	551.21390	0.55121	519.625	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	265.92540		0.26593	243.11390	0.24311	265.925	12.56	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	514.25900		0.51426	545.65620	0.54566	514.259	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	270.55900		0.27056	247.55620	0.24756	270.559	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	508.93720		0.50894	540.14090	0.54014	508.937	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	275.23720		0.27524	252.04090	0.25204	275.237	12.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.64780		11.64780	11.70150	11.70150		13.56	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	406.34520		0.40635	426.55300	0.42655	406.345	14.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	748.54520		0.74855	715.05300	0.71505	748.545	14.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	403.28190		0.40328	423.35470	0.42335	403.282	14.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	755.48190		0.75548	721.85470	0.72185	755.482	14.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	400.24340		0.40024	420.18190	0.42018	400.243	14.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	762.44340		0.76244	728.68190	0.72868	762.443	14.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.79280		11.79280	11.84570	11.84570		14.13	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	925.90670		0.92591	959.98740	0.95999	925.907	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	333.10670		0.33311	314.28740	0.31429	333.107	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	798.21690		0.79822	827.12180	0.82712	798.217	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	448.41690		0.44842	424.42180	0.42442	448.417	13.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	774.14060		0.77414	802.37810	0.80238	774.141	13.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	474.34060		0.47434	449.67810	0.44968	474.341	13.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	750.77900		0.75078	778.36530	0.77837	750.779	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	500.97900		0.50098	475.66530	0.47567	500.979	13.68	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.49122		114.49122	114.48140				0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,501.22000		3.50122	3,491.40000	3.49140	3,501.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	3,491.22000		3.49122	3,481.40000	3.48140	3,491.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	3,481.22000		3.48122	3,471.40000	3.47140	3,481.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.19579		114.19579	114.18383				0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,205.79000		8.20579	8,193.83000	8.19383	8,205.790		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,195.79000		8.19579	8,183.83000	8.18383	8,195.790		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,185.79000		8.18579	8,173.83000	8.17383	8,185.790		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.42468		119.42468	119.41163				0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,434.68000		6.43468	6,421.63000	6.42163	6,434.680		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,424.68000		6.42468	6,411.63000	6.41163	6,424.680		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,414.68000		6.41468	6,401.63000	6.40163	6,414.680		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			488.16400		488.16400	489.81700	489.81700				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			494.31300		494.31300	495.98600	495.98600				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			435.40700		435.40700	436.97700	436.97700				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			440.89200		440.89200	442.48000	442.48000				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.05780		9.05780	8.99310	8.99310		9.22		6,793,350.00	750	8,711.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	561.96700	0.56197	504.99260	0.50499	561.967	9.87			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	14.16700	0.01417	21.89260	0.02189	14.167	9.87			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	746.96190	0.74696	686.20020	0.68620	746.962	11.07			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	7.76190	0.00776	11.70020	0.01170	7.762	11.07			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	698.23870	0.69824	638.23760	0.63824	698.239	10.76			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	9.03870	0.00904	13.73760	0.01374	9.039	10.76			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	649.76120	0.64976	590.66610	0.59067	649.761	10.44			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	10.56120	0.01056	16.16610	0.01617	10.561	10.44			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.10740		9.10740	9.04290	9.04290				0.00	0	7,641.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	347.40000	0.34740	282.90000	0.28290	347.400				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	367.40000	0.36740	302.90000	0.30290	367.400				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	357.40000	0.35740	292.90000	0.29290	357.400				0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.16040		9.16040	9.09440	9.09440		11.12		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	467.19250	0.46719	443.21880	0.44322	467.193	10.83			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	216.79250	0.21679	258.81880	0.25882	216.793	10.83			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	478.65060	0.47865	453.88250	0.45388	478.651	10.81			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	208.25060	0.20825	249.48250	0.24948	208.251	10.81			0.00	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 16/09/2013	Foreign Exchange Future	8.90	Call	472.89610		0.47290	448.52780	0.44853	472.896	10.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	212.49610		0.21250	254.12780	0.25413	212.496	10.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.20890		9.20890	9.14090	9.14090		11.74	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	325.14970		0.32515	313.57530	0.31358	325.150	12.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	596.24970		0.59625	652.67530	0.65268	596.250	12.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	331.23880		0.33124	319.30810	0.31931	331.239	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	582.33880		0.58234	638.40810	0.63841	582.339	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	328.18040		0.32818	316.42540	0.31643	328.180	12.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	589.28040		0.58928	645.52540	0.64553	589.280	12.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.57530		9.57530	9.52480	9.52480		13.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,418.52350		2.41852	2,372.97400	2.37297	2,418.524	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	93.22350		0.09322	98.17400	0.09817	93.224	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,374.26110		2.37426	2,328.94500	2.32894	2,374.261	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	98.96110		0.09896	104.14500	0.10415	98.961	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,330.27130		2.33027	2,285.19270	2.28519	2,330.271	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	104.97130		0.10497	110.39270	0.11039	104.971	12.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.77190		8.77190	8.72080	8.72080		13.32	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	280.48680		0.28049	252.19320	0.25219	280.487	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	148.58680		0.14859	171.39320	0.17139	148.587	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	274.66590		0.27467	246.80550	0.24681	274.666	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	152.76590		0.15277	176.00550	0.17601	152.766	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	268.92230		0.26892	241.49270	0.24149	268.922	13.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	157.02230		0.15702	180.69270	0.18069	157.022	13.30	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.85670		8.85670	8.80570	8.80570		13.17	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	277.13510		0.27714	257.66120	0.25766	277.135	13.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	360.43510		0.36044	391.96120	0.39196	360.435	13.41	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	273.39220		0.27339	254.18500	0.25419	273.392	13.44	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	366.69220		0.36669	398.48500	0.39849	366.692	13.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	269.69510		0.26970	250.75220	0.25075	269.695	13.46	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	372.99510		0.37300	405.05220	0.40505	372.995	13.46	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07100		0.07100	0.06120	0.06120			0.00	89	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00040	20,000.00040	20,000.00050	20,000.00050				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03980		0.03980	0.03440	0.03440			0.00	0	37,000.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00010	35,000.00010	35,000.00010	35,000.00010				0.00	0	0.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.25090		0.25090	0.31070	0.31070			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.13640		0.13640	0.13520	0.13520			0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.38570		9.38570	9.43560	9.43560		12.75	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	350.91840		0.35092	385.95010	0.38595	350.918	12.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	105.21840		0.10522	90.35010	0.09035	105.218	12.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	344.46280		0.34446	379.09890	0.37910	344.463	12.34	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	108.76280		0.10876	93.49890	0.09350	108.763	12.34	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	338.08340		0.33808	372.32210	0.37232	338.083	12.36	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	112.38340		0.11238	96.72210	0.09672	112.383	12.36	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.51200		9.51200	9.56330	9.56330		13.52	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	331.64470		0.33164	353.78350	0.35378	331.645	13.65	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	359.64470		0.35964	330.48350	0.33048	359.645	13.65	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	327.77870		0.32778	349.40700	0.34941	327.779	13.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	365.77870		0.36578	336.10700	0.33611	365.779	13.68	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	323.96100		0.32396	345.31690	0.34532	323.961	13.71	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	371.96100		0.37196	342.01690	0.34202	371.961	13.71	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.75660		11.75660	11.80970	11.80970		13.98	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	565.25610		0.56526	588.34040	0.58834	565.256	14.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	698.65610		0.69866	668.64040	0.66864	698.656	14.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	561.63580		0.56164	584.57800	0.58458	561.636	14.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	705.03580		0.70504	674.87800	0.67488	705.036	14.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	558.04000		0.55804	580.84520	0.58085	558.040	14.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	711.44000		0.71144	681.14520	0.68115	711.440	14.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.60030		8.60030	8.54080	8.54080		11.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	751.05910		0.75106	691.86340	0.69186	751.059	14.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.75910		0.00076	1.06340	0.00106	0.759	14.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	602.39550		0.60240	543.62740	0.54363	602.396	13.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	2.09550		0.00210	2.82740	0.00283	2.096	13.15	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	108.19500		0.10819	84.55240	0.08455	108.195	11.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	107.89500		0.10790	143.75240	0.14375	107.895	11.80	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	17.61320		0.01761	13.55580	0.01356	17.613	14.43	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	437.31320		0.43731	492.75580	0.49276	437.313	14.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	103.89980		0.10390	81.07670	0.08108	103.900	11.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	113.59980		0.11360	150.27670	0.15028	113.600	11.86	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	99.74990		0.09975	77.72760	0.07773	99.750	11.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	119.44990		0.11945	156.92760	0.15693	119.450	11.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	65.58600		0.06559	50.53510	0.05054	65.586	12.55	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	185.28600		0.18529	229.73510	0.22974	185.286	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.63340		8.63340	8.57360	8.57360		12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	134.43490		0.13443	115.49610	0.11550	134.435	13.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Put	221.03490		0.22103	261.89610	0.26190	221.035	13.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	60.93790		0.06094	52.52940	0.05253	60.938	14.53	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	447.53790		0.44754	498.92940	0.49893	447.538	14.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	185.25110		0.18525	157.50570	0.15751	185.251	12.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	151.85110		0.15185	183.90570	0.18391	151.851	12.71	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	180.21600		0.18022	153.53210	0.15353	180.216	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	156.81600		0.15682	189.93210	0.18993	156.816	12.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	175.27620		0.17528	149.65040	0.14965	175.276	12.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	161.87620		0.16188	196.05040	0.19605	161.876	12.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	788.76590		0.78877	729.77610	0.72978	788.766	13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.36590		0.00537	6.17610	0.00618	5.366	13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	644.61430		0.64461	587.16160	0.58716	644.614	12.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	11.21430		0.01121	13.56160	0.01356	11.214	12.92	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.66590		8.66590	8.60630	8.60630		13.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	102.82030		0.10282	92.71880	0.09272	102.820	15.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	496.92030		0.49692	546.41880	0.54642	496.920	15.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	110.92080		0.11092	99.85870	0.09986	110.921	14.89	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	465.02080		0.46502	513.55870	0.51356	465.021	14.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	106.78890		0.10679	96.21580	0.09622	106.789	14.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	480.88890		0.48089	529.91580	0.52992	480.889	14.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	104.78450		0.10478	94.44890	0.09445	104.785	15.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	488.88450		0.48888	538.14890	0.53815	488.884	15.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	688.87010		0.68887	633.49690	0.63350	688.870	12.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	22.97010		0.02297	27.19690	0.02720	22.970	12.93	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.70180		8.70180	8.64240	8.64240		13.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	161.11080		0.16111	148.15670	0.14816	161.111	15.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	499.31080		0.49931	545.75670	0.54576	499.311	15.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	158.73830		0.15874	146.01270	0.14601	158.738	15.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Put	506.93830		0.50694	553.61270	0.55361	506.938	15.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	156.40410		0.15640	143.90340	0.14390	156.404	15.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	514.60410		0.51460	561.50340	0.56150	514.604	15.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	739.51740		0.73952	686.03820	0.68604	739.517	13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	37.71740		0.03772	43.63820	0.04364	37.717	13.13	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	165.97250		0.16597	152.54910	0.15255	165.973	15.18	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	484.17250		0.48417	530.14910	0.53015	484.173	15.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.80330		8.80330	8.74280	8.74280		14.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	149.72120		0.14972	143.87720	0.14388	149.721	18.12	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,146.42120		1.14642	1,201.07720	1.20108	1,146.421	18.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	259.33410		0.25933	245.48520	0.24549	259.334	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	646.03410		0.64603	692.68520	0.69269	646.034	16.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	256.83510		0.25684	243.17960	0.24318	256.835	16.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	653.53510		0.65354	700.37960	0.70038	653.535	16.04	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	254.36730		0.25437	240.91030	0.24091	254.367	16.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	661.06730		0.66107	708.11030	0.70811	661.067	16.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.84390		8.84390	8.78240	8.78240		14.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	282.44240		0.28244	269.74150	0.26974	282.442	16.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	738.54240		0.73854	787.34150	0.78734	738.542	16.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	280.07190		0.28007	267.53730	0.26754	280.072	16.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	746.17190		0.74617	795.13730	0.79514	746.172	16.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	183.72990		0.18373	177.57750	0.17758	183.730	18.17	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,179.82990		1.17983	1,235.17750	1.23518	1,179.830	18.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	297.21610		0.29722	283.46160	0.28346	297.216	16.21	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	693.31610		0.69332	741.06160	0.74106	693.316	16.21	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	284.83530		0.28484	271.96910	0.27197	284.835	16.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	730.93530		0.73094	779.56910	0.77957	730.935	16.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.87640		8.87640	8.81400	8.81400		15.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Call	318.45330		0.31845	305.18070	0.30518	318.453	16.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	752.05330		0.75205	801.18070	0.80118	752.053	16.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	209.25490		0.20925	202.95780	0.20296	209.255	18.22	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,212.85490		1.21285	1,268.95780	1.26896	1,212.855	18.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	326.02420		0.32602	312.24380	0.31224	326.024	16.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	729.62420		0.72962	778.24380	0.77824	729.624	16.35	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	323.47370		0.32347	309.86510	0.30987	323.474	16.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	737.07370		0.73707	785.86510	0.78587	737.074	16.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	320.95110		0.32095	307.50990	0.30751	320.951	16.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	744.55110		0.74455	793.50990	0.79351	744.551	16.42	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.05305		114.05305	114.04038	114.04038			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,063.05000		1.06305	1,050.38000	1.05038	1,063.050		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	1,053.05000		1.05305	1,040.38000	1.04038	1,053.050		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,043.05000		1.04305	1,030.38000	1.03038	1,043.050		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.73402		91.39870	8.66416	92.00412			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	1,697.23000		1.69723	1,091.81000	1.09181	1,697.230		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	1,608.54000		1.60854	1,003.12000	1.00312	1,608.540		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	1,519.98000	1.51998	914.56000	0.91456	1,519.980		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			435.52900	435.52900	437.07800	437.07800			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	25,390.00000	2.53900	40,880.00000	4.08800	25,390.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	25,290.00000	2.52900	40,780.00000	4.07800	25,290.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	25,190.00000	2.51900	40,680.00000	4.06800	25,190.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			441.01500	441.01500	442.58200	442.58200			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	80,250.00000	8.02500	95,920.00000	9.59200	80,250.000		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	80,150.00000	8.01500	95,820.00000	9.58200	80,150.000		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	80,050.00000	8.00500	95,720.00000	9.57200	80,050.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			200.44700	200.44700	200.42900	200.42900			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.97200	202.97200	202.95300	202.95300			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.81100	542.81100	542.76100	542.76100			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.10000		94.90000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.99000		95.01000	4.98000	95.02000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.96000		95.04000	4.95000	95.05000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.94000		95.06000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.92000		95.08000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.91000		95.09000	4.90000	95.10000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.95000		95.05000	4.94000	95.06000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.16000		94.84000	5.15000	94.85000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.30000		94.70000	5.29000	94.71000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.44000		94.56000	5.43000	94.57000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.19740		7.19740	7.17310	7.17310		8.96		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	329.65000		0.32965	309.36340	0.30936	329.650	9.25		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	22.25000		0.02225	26.26340	0.02626	22.250	9.25		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	321.14170		0.32114	301.02420	0.30102	321.142	9.24		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	23.74170		0.02374	27.92420	0.02792	23.742	9.24		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	312.71320		0.31271	292.76920	0.29277	312.713	9.23		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	25.31320		0.02531	29.66920	0.02967	25.313	9.23		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.24130		7.24130	7.21730	7.21730		11.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	174.00910		0.17401	166.60840	0.16661	174.009	11.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	272.70910		0.27271	289.30840	0.28931	272.709	11.35		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	170.57910		0.17058	163.30470	0.16330	170.579	11.38	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	279.27910		0.27928	296.00470	0.29600	279.279	11.38	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	167.21510		0.16722	160.06260	0.16006	167.215	11.42	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	285.91510		0.28592	302.76260	0.30276	285.915	11.42	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.84152		110.04967	6.78126	110.50150			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,470.94000		1.47094	1,922.77000	1.92277	1,470.940		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,544.36000		1.54436	1,996.19000	1.99619	1,544.360		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,617.71000		1.61771	2,069.54000	2.06954	1,617.710		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.89156		107.46738	6.82932	107.92428			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,079.58000		1.07958	1,536.48000	1.53648	1,079.580		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	1,151.80000		1.15180	1,608.70000	1.60870	1,151.800		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	1,223.96000		1.22396	1,680.86000	1.68086	1,223.960		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			6.94645		108.88978	6.88178	109.35340			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,419.96000		2.41996	2,883.58000	2.88358	2,419.960		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	2,489.33000		2.48933	2,952.95000	2.95295	2,489.330		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	2,558.64000		2.55864	3,022.26000	3.02226	2,558.640		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.35910		124.99590	5.31742	125.10740		1.97	0.00	0	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,430.05000		2.43005	2,541.47000	2.54147	2,430.050	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.28000		0.00028	0.20000	0.00020	0.280	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,000.81000		3.00081	3,112.30000	3.11230	3,000.810	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.02000		0.00002	0.01000	0.00001	0.020	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,516.80000		3.51680	3,628.30000	3.62830	3,516.800	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,645.34000		3.64534	3,756.84000	3.75684	3,645.340	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,773.70000		3.77370	3,885.20000	3.88520	3,773.700	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.36567		119.70570	5.31950	119.81807		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	528.78000		0.52878	588.10000	0.58810	528.780	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	566.90000		0.56690	513.85000	0.51385	566.900	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	540.98000		0.54098	601.09000	0.60109	540.980	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	554.77000		0.55477	502.51000	0.50251	554.770	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	516.74000		0.51674	575.28000	0.57528	516.740	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	579.20000		0.57920	525.37000	0.52537	579.200	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.38022		116.18766	5.31915	116.30324		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,015.96000		1.01596	1,086.24000	1.08624	1,015.960	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	601.30000		0.60130	556.00000	0.55600	601.300	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,027.31000		1.02731	1,098.02000	1.09802	1,027.310	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	593.83000		0.59383	548.96000	0.54896	593.830	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,004.67000		1.00467	1,074.54000	1.07454	1,004.670	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	608.83000		0.60883	563.12000	0.56312	608.830	1.86	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.31856		128.92144	7.25340	129.58968		12.36		0.00	0	55,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	747.98000		0.74798	960.10000	0.96010	747.980	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,061.95000		4.06195	3,605.83000	3.60583	4,061.950	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,642.05000		1.64205	1,989.50000	1.98950	1,642.050	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,345.29000		2.34529	2,024.50000	2.02450	2,345.290	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,831.76000		1.83176	2,201.22000	2.20122	1,831.760	12.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,124.05000		2.12405	1,825.27000	1.82527	2,124.050	12.38		0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,330.23000		11.33023	11,994.11000	11.99411	11,330.230	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	18.73000		0.01873	14.37000	0.01437	18.730	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,772.49000		11.77249	12,437.41000	12.43741	11,772.490	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	14.12000		0.01412	10.80000	0.01080	14.120	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,731.08000		9.73108	10,388.50000	10.38850	9,731.080	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	48.84000		0.04884	38.02000	0.03802	48.840	12.96		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,886.83000		10.88683	11,549.40000	11.54940	10,886.830	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	24.67000		0.02467	19.00000	0.01900	24.670	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,064.30000		11.06430	11,727.44000	11.72744	11,064.300	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	22.11000		0.02211	17.01000	0.01701	22.110	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,029.68000		3.02968	3,506.09000	3.50609	3,029.680	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,194.42000		1.19442	1,002.59000	1.00259	1,194.420	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,834.60000		4.83460	5,405.95000	5.40595	4,834.600	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	530.77000		0.53077	433.88000	0.43388	530.770	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,909.88000		6.90988	7,536.78000	7.53678	6,909.880	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	205.22000		0.20522	163.88000	0.16388	205.220	12.81		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.37791		130.48043	7.31079	131.15622		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,837.31000		3.83731	4,216.50000	4.21650	3,837.310	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,615.99000		3.61599	3,319.39000	3.31939	3,615.990	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,887.93000		3.88793	4,269.98000	4.26998	3,887.930	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	3,566.60000		3.56660	3,272.86000	3.27286	3,566.600	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,787.06000		3.78706	4,163.39000	4.16339	3,787.060	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,665.86000		3.66586	3,366.40000	3.36640	3,665.860	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.51764	128.70595		7.44569	129.40034		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,679.29000		9.67929	10,157.92000	10.15792	9,679.290	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,800.59000		3.80059	3,584.83000	3.58483	3,800.590	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,737.75000		9.73775	10,217.77000	10.21777	9,737.750	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,769.23000		3.76923	3,554.86000	3.55486	3,769.230	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,323.96000		13.32396	13,877.11000	13.87711	13,323.960	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,220.58000		2.22058	2,079.34000	2.07934	2,220.580	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,620.95000		9.62095	10,098.18000	10.09818	9,620.950	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,832.17000		3.83217	3,615.01000	3.61501	3,832.170	13.69	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.91899		217.91899	217.91132	217.91132			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,928.99000		4.92899	4,921.32000	4.92132	4,928.990		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,918.99000		4.91899	4,911.32000	4.91132	4,918.990		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,908.99000		4.90899	4,901.32000	4.90132	4,908.990		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.08248		287.08248	287.05851	287.05851			0.00	0	2,633.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	278.99	Call	8,092.48000		8.09248	8,068.51000	8.06851	8,092.480		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,082.48000		8.08248	8,058.51000	8.05851	8,082.480		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,072.48000		8.07248	8,048.51000	8.04851	8,072.480		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.69868		290.69868	290.67357	290.67357			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,308.68000		8.30868	8,283.57000	8.28357	8,308.680		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	8,298.68000		8.29868	8,273.57000	8.27357	8,298.680		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	8,288.68000		8.28868	8,263.57000	8.26357	8,288.680		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.05775		107.72083	5.02572	107.77929		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	121.18000		0.12118	147.36000	0.14736	121.180	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	263.17000		0.26317	230.89000	0.23089	263.170	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	987.05000		0.98705	1,044.74000	1.04474	987.050	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	3.68000		0.00368	2.91000	0.00291	3.680	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,057.62000		2.05762	2,116.08000	2.11608	2,057.620	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,146.49000		2.14649	2,204.95000	2.20495	2,146.490	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,235.26000		2.23526	2,293.72000	2.29372	2,235.260	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02418		109.02342	4.98750	109.08218		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	3.76000		0.00376	4.87000	0.00487	3.760	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,579.59000		1.57959	1,521.94000	1.52194	1,579.590	1.15	0.00	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	4.06	Call	4.03000		0.00403	5.20000	0.00520	4.030	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,563.52000		1.56352	1,505.93000	1.50593	1,563.520	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	3.51000		0.00351	4.55000	0.00455	3.510	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,595.67000		1.59567	1,537.95000	1.53795	1,595.670	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88112		107.55261	4.82609	107.61309		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	364.68000		0.36468	394.31000	0.39431	364.680	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	453.85000		0.45385	423.00000	0.42300	453.850	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	370.20000		0.37020	400.08000	0.40008	370.200	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	448.37000		0.44837	417.77000	0.41777	448.370	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	359.22000		0.35922	388.58000	0.38858	359.220	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	459.39000		0.45939	428.27000	0.42827	459.390	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.79509		217.79509	217.77291	217.77291			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,805.09000		12.80509	12,782.91000	12.78291	12,805.090		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,795.09000		12.79509	12,772.91000	12.77291	12,795.090		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,785.09000		12.78509	12,762.91000	12.76291	12,785.090		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.53877		220.53877	220.51529	220.51529			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,498.77000		9.49877	9,475.29000	9.47529	9,498.770		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	9,488.77000		9.48877	9,465.29000	9.46529	9,488.770		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	9,478.77000		9.47877	9,455.29000	9.45529	9,478.770		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.80849		113.11651	5.76784	113.28771		4.20		0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	178.96000		0.17896	226.01000	0.22601	178.960	4.12		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,315.77000		1.31577	1,191.62000	1.19162	1,315.770	4.12		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,419.91000		1.41991	1,565.72000	1.56572	1,419.910	4.23		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	160.21000		0.16021	134.82000	0.13482	160.210	4.23		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,681.51000		2.68151	2,848.55000	2.84855	2,681.510	4.32		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	22.43000		0.02243	18.27000	0.01827	22.430	4.32		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,637.70000		4.63770	4,808.80000	4.80880	4,637.700	4.44		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.50000		0.00050	0.40000	0.00040	0.500	4.44		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,471.32000		5.47132	5,642.51000	5.64251	5,471.320	4.46		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.06000		0.00006	0.05000	0.00005	0.060	4.46		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,879.05000		2.87905	3,047.23000	3.04723	2,879.050	4.33		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	16.05000		0.01605	13.03000	0.01303	16.050	4.33		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,077.76000		3.07776	3,246.80000	3.24680	3,077.760	4.34		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	11.31000		0.01131	9.15000	0.00915	11.310	4.34		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,477.35000		3.47735	3,647.49000	3.64749	3,477.350	4.37		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	5.42000		0.00542	4.36000	0.00436	5.420	4.37		0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.84011		110.32781	5.79703	110.50062		4.32		0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,204.54000		1.20454	1,304.54000	1.30454	1,204.540	4.30		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	964.85000		0.96485	892.04000	0.89204	964.850	4.30		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,226.35000		1.22635	1,327.35000	1.32735	1,226.350	4.31		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	946.70000		0.94670	874.89000	0.87489	946.700	4.31		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,182.95000		1.18295	1,281.95000	1.28195	1,182.950	4.30		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	983.24000		0.98324	909.43000	0.90943	983.240	4.30		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.92230		109.19964	5.87234	109.37733		4.36		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,883.77000		1.88377	1,982.75000	1.98275	1,883.770	4.36		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,608.13000		1.60813	1,529.42000	1.52942	1,608.130	4.36		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
R203	On 07/11/2013	Bond Future	6.01	Call	1,902.94000		1.90294	2,002.48000	2.00248	1,902.940	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,591.89000		1.59189	1,513.74000	1.51374	1,591.890	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,865.11000		1.86511	1,963.51000	1.96351	1,865.110	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,624.90000		1.62490	1,545.61000	1.54561	1,624.900	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.04995		110.64703	6.00955	110.85525		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,162.76000		6.16276	6,370.85000	6.37085	6,162.760	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.79000		0.00079	0.66000	0.00066	0.790	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,925.84000		6.92584	7,134.03000	7.13403	6,925.840	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.19000		0.00019	0.16000	0.00016	0.190	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,267.78000		9.26778	9,476.00000	9.47600	9,267.780	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,498.34000		9.49834	9,706.56000	9.70656	9,498.340	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,728.26000		9.72826	9,936.48000	9.93648	9,728.260	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.08912		111.98504	6.04675	112.19533		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,090.77000		2.09077	2,228.20000	2.22820	2,090.770	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,051.48000		1.05148	978.62000	0.97862	1,051.480	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,121.08000		2.12108	2,259.50000	2.25950	2,121.080	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,032.81000		1.03281	960.94000	0.96094	1,032.810	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,060.69000		2.06069	2,197.11000	2.19711	2,060.690	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,070.41000		1.07041	996.54000	0.99654	1,070.410	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.18577		110.97856	6.13807	111.19476		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,715.28000		2.71528	2,838.44000	2.83844	2,715.280	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,199.67000		2.19967	2,106.63000	2.10663	2,199.670	6.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	2,740.07000		2.74007	2,863.85000	2.86385	2,740.070	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,179.46000		2.17946	2,087.04000	2.08704	2,179.460	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,715.72000		4.71572	4,877.43000	4.87743	4,715.720	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,105.40000		1.10540	1,050.91000	1.05091	1,105.400	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,690.61000		2.69061	2,813.15000	2.81315	2,690.610	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,220.02000		2.22002	2,126.36000	2.12636	2,220.020	6.03	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
R206	On 07/02/2013	Bond Future			5.05879		102.74789	5.01918	102.78381		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	7.18000		0.00718	11.18000	0.01118	7.180	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	278.65000		0.27865	246.73000	0.24673	278.650	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	54.91000		0.05491	71.45000	0.07145	54.910	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	108.23000		0.10823	88.85000	0.08885	108.230	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	803.14000		0.80314	839.06000	0.83906	803.140	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	847.90000		0.84790	883.82000	0.88382	847.900	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	892.64000		0.89264	928.56000	0.92856	892.640	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.99370		103.99035	4.94101	104.02632		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,097.90000		1.09790	1,061.93000	1.06193	1,097.900	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,090.95000		1.09095	1,054.98000	1.05498	1,090.950	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.39	Put	1,104.85000		1.10485	1,068.88000	1.06888	1,104.850	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.97095		103.03261	3.76452	103.06965		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	88.19000		0.08819	114.84000	0.11484	88.190	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	29.18000		0.02918	18.79000	0.01879	29.180	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	89.40000		0.08940	116.21000	0.11621	89.400	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	28.60000		0.02860	18.37000	0.01837	28.600	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	86.99000		0.08699	113.48000	0.11348	86.990	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	29.78000		0.02978	19.23000	0.01923	29.780	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.32786		105.65846	6.27235	105.97593		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,278.63000		7.27863	7,595.96000	7.59596	7,278.630	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.56000		0.00056	0.42000	0.00042	0.560	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,006.51000		8.00651	8,323.94000	8.32394	8,006.510	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.16000		0.00016	0.12000	0.00012	0.160	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,050.53000		10.05053	10,368.00000	10.36800	10,050.530	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,302.29000		10.30229	10,619.76000	10.61976	10,302.290	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,553.23000		10.55323	10,870.70000	10.87070	10,553.230	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.37	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.37493		106.93608	6.31704	107.25703		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,979.86000		1.97986	2,166.85000	2.16685	1,979.860	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,565.44000		1.56544	1,431.48000	1.43148	1,565.440	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,009.61000		2.00961	2,198.15000	2.19815	2,009.610	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,540.14000		1.54014	1,407.73000	1.40773	1,540.140	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,950.37000		1.95037	2,135.79000	2.13579	1,950.370	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,591.04000		1.59104	1,455.51000	1.45551	1,591.040	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.48619		106.18653	6.42215	106.51634		7.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	3,489.97000		3.48997	3,686.50000	3.68650	3,489.970	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,398.02000		2.39802	2,264.74000	2.26474	2,398.020	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,519.25000		3.51925	3,716.67000	3.71667	3,519.250	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,376.58000		2.37658	2,244.19000	2.24419	2,376.580	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,460.80000		3.46080	3,656.45000	3.65645	3,460.800	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,419.61000		2.41961	2,285.45000	2.28545	2,419.610	7.52	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.43740		104.44788	6.37694	104.83147		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	194.62000		0.19462	267.47000	0.26747	194.620	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,010.25000		3.01025	2,699.51000	2.69951	3,010.250	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,078.29000		8.07829	8,461.60000	8.46160	8,078.290	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	1.05000		0.00105	0.77000	0.00077	1.050	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,476.76000		8.47676	8,860.19000	8.86019	8,476.760	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.60000		0.00060	0.44000	0.00044	0.600	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,845.05000		13.84505	14,228.64000	14.22864	13,845.050	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,042.66000		9.04266	9,426.18000	9.42618	9,042.660	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.26000		0.00026	0.19000	0.00019	0.260	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,324.08000		9.32408	9,707.62000	9.70762	9,324.080	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.17000		0.00017	0.12000	0.00012	0.170	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,604.47000		9.60447	9,988.03000	9.98803	9,604.470	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.11000		0.00011	0.08000	0.00008	0.110	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.48076		102.31791	6.41805	102.70572		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,631.39000		2.63139	2,875.96000	2.87596	2,631.390	8.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Put	1,532.91000		1.53291	1,389.67000	1.38967	1,532.910	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,560.03000		2.56003	2,801.10000	2.80110	2,560.030	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,583.39000		1.58339	1,436.65000	1.43665	1,583.390	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,595.58000		2.59558	2,838.41000	2.83841	2,595.580	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,557.99000		1.55799	1,413.01000	1.41301	1,557.990	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.58616		101.73334	6.51769	102.13194		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,085.68000		4.08568	4,324.57000	4.32457	4,085.680	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,795.94000		2.79594	2,636.23000	2.63623	2,795.940	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,615.56000		6.61556	6,917.18000	6.91718	6,615.560	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,475.49000		1.47549	1,378.51000	1.37851	1,475.490	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,020.88000		4.02088	4,257.70000	4.25770	4,020.880	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,845.55000		2.84555	2,683.77000	2.68377	2,845.550	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,053.22000		4.05322	4,291.08000	4.29108	4,053.220	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,820.66000		2.82066	2,659.92000	2.65992	2,820.660	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.12465		82.88961	8.05462	83.50825		15.50	0.00	0	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,532.47000		4.53247	5,088.51000	5.08851	4,532.470	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	277.25000		0.27725	214.65000	0.21465	277.250	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,958.68000		5.95868	6,548.85000	6.54885	5,958.680	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	115.74000		0.11574	87.27000	0.08727	115.740	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,835.88000		6.83588	7,437.78000	7.43778	6,835.880	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	65.15000		0.06515	48.41000	0.04841	65.150	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,935.27000		7.93527	8,545.78000	8.54578	7,935.270	15.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Put	30.20000		0.03020	22.07000	0.02207	30.200	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,202.66000		7.20266	7,808.05000	7.80805	7,202.660	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	50.71000		0.05071	37.46000	0.03746	50.710	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,569.31000		7.56931	8,177.53000	8.17753	7,569.310	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	39.26000		0.03926	28.84000	0.02884	39.260	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,642.57000		7.64257	8,251.29000	8.25129	7,642.570	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	37.27000		0.03727	27.35000	0.02735	37.270	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.18463		80.75025	8.11291	81.37603		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,580.03000		2.58003	2,882.41000	2.88241	2,580.030	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,116.98000		4.11698	3,793.58000	3.79358	4,116.980	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,506.43000		2.50643	2,803.43000	2.80343	2,506.430	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,222.29000		4.22229	3,893.51000	3.89351	4,222.290	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,543.17000		2.54317	2,842.86000	2.84286	2,543.170	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,169.50000		4.16950	3,843.41000	3.84341	4,169.500	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.32423		79.82454	8.24842	80.46764		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,261.75000		8.26175	8,687.02000	8.68702	8,261.750	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,324.72000		4.32472	4,106.89000	4.10689	4,324.720	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,551.48000		11.55148	12,050.91000	12.05091	11,551.480	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,527.09000		2.52709	2,383.42000	2.38342	2,527.090	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,169.78000		8.16978	8,592.60000	8.59260	8,169.780	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,388.79000		4.38879	4,168.51000	4.16851	4,388.790	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,215.72000		8.21572	8,639.77000	8.63977	8,215.720	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,356.65000		4.35665	4,137.60000	4.13760	4,356.650	21.38	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.31010		166.31010	166.29412	166.29412				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,320.10000		9.32010	9,304.12000	9.30412	9,320.100			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,310.10000		9.31010	9,294.12000	9.29412	9,310.100			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,300.10000		9.30010	9,284.12000	9.28412	9,300.100			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.54777		166.54777	166.53127	166.53127				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,407.77000		5.40777	5,391.27000	5.39127	5,407.770			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	5,397.77000		5.39777	5,381.27000	5.38127	5,397.770			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	5,387.77000		5.38777	5,371.27000	5.37127	5,387.770			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.26546		126.26546	126.25844	126.25844				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,275.46000		3.27546	3,268.44000	3.26844	3,275.460			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,265.46000		3.26546	3,258.44000	3.25844	3,265.460			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,255.46000		3.25546	3,248.44000	3.24844	3,255.460			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.85593		127.85593	127.84850	127.84850				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,165.93000		2.16593	2,158.50000	2.15850	2,165.930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,155.93000	2.15593	2,148.50000	2.14850	2,155.930		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,145.93000	2.14593	2,138.50000	2.13850	2,145.930		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.28464	132.28464	132.27356	132.27356			0.00	0	7,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,294.64000	3.29464	3,283.56000	3.28356	3,294.640		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,284.64000	3.28464	3,273.56000	3.27356	3,284.640		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,274.64000	3.27464	3,263.56000	3.26356	3,274.640		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			133.95094	133.95094	133.93943	133.93943			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,860.94000	2.86094	2,849.43000	2.84943	2,860.940		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	2,850.94000	2.85094	2,839.43000	2.83943	2,850.940		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	2,840.94000	2.84094	2,829.43000	2.82943	2,840.940		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.83012	95.23492	7.76511	95.82421		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,994.30000	8.99430	9,576.54000	9.57654	8,994.300	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	31.46000	0.03146	24.41000	0.02441	31.460	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,374.12000	9.37412	9,957.91000	9.95791	9,374.120	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	24.22000	0.02422	18.72000	0.01872	24.220	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,752.82000	9.75282	10,337.84000	10.33784	9,752.820	15.50	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
R213	On 07/02/2013	Bond Future	9.00	Put	18.53000		0.01853	14.26000	0.01426	18.530	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,130.11000		10.13011	10,716.13000	10.71613	10,130.110	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	14.07000		0.01407	10.80000	0.01080	14.070	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.88857		92.85216	7.82192	93.44829		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,323.90000		3.32390	3,648.69000	3.64869	3,323.900	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,578.75000		3.57875	3,307.41000	3.30741	3,578.750	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,238.84000		3.23884	3,558.75000	3.55875	3,238.840	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,672.71000		3.67271	3,396.49000	3.39649	3,672.710	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,281.22000		3.28122	3,603.56000	3.60356	3,281.220	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,625.52000		3.62552	3,351.73000	3.35173	3,625.520	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.02856		91.86649	7.95789	92.47898		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,600.73000		8.60073	9,017.70000	9.01770	8,600.730	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,779.30000		3.77930	3,583.78000	3.58378	3,779.300	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,501.51000		8.50151	8,916.08000	8.91608	8,501.510	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,839.68000		3.83968	3,641.76000	3.64176	3,839.680	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,551.07000		8.55107	8,966.84000	8.96684	8,551.070	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,809.38000		3.80938	3,612.66000	3.61266	3,809.380	17.95	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.16956		84.68471	8.09952	85.33977		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,225.66000		4.22566	4,785.57000	4.78557	4,225.660	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	467.80000		0.46780	372.65000	0.37265	467.800	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,294.83000		4.29483	4,857.68000	4.85768	4,294.830	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	451.09000		0.45109	358.88000	0.35888	451.090	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,364.33000		4.36433	4,930.06000	4.93006	4,364.330	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	434.88000		0.43488	345.55000	0.34555	434.880	17.00	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.38180		1.38180	1.37190	1.37190		13.79		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	962.90070		0.09629	876.39700	0.08764	962.901	12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	44.90070		0.00449	57.39700	0.00574	44.901	12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	876.78010		0.08768	790.81200	0.07908	876.780	12.90		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	58.78010		0.00588	71.81200	0.00718	58.780	12.90		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	793.80860		0.07938	711.90800	0.07119	793.809	12.90		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	75.80860		0.00758	92.90800	0.00929	75.809	12.90		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39150		1.39150	1.38170	1.38170		14.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	534.28220		0.05343	492.13120	0.04921	534.282	14.26		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	519.28220		0.05193	575.13120	0.05751	519.282	14.26		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	493.22030		0.04932	454.44920	0.04544	493.220	14.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	578.22030		0.05782	637.44920	0.06374	578.220	14.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	456.01370		0.04560	420.28830	0.04203	456.014	14.61		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	641.01370		0.06410	703.28830	0.07033	641.014	14.61		0.00	0	0.00
Total for Derivatives :												129,154,117.70	19,432	1 358 931.00	
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			99.94188		11.11754	99.94188	11.09003				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.22807	108.85858	22.17477				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.98098	100.00011	8.95874				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.18742	111.70673	11.16003				0.00	0	11,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01778	100.63261	0.01774				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00724	100.64155	0.00722				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000		46.11586	8.00000	46.10587			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855		9.82931	101.73855	9.80700			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362		23.95475	105.29362	23.89884			631,761,720.00	6,000	13,310,000.00
AB07	On 07/03/2014	Spot Bond	105.62267		45.38269	105.62267	45.27649			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284		10.73105	100.96284	10.70483			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393		12.79227	111.66393	12.76095			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003		55.85715	100.00003	55.67889			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145		71.58160	215.58145	71.29790			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825		27.74922	134.94825	27.66459			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094		2.36865	269.82094	2.35756			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123		21.39955	100.53123	21.34745			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380		38.88659	100.25380	38.79007			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451		12.14726	100.10451	12.11715			0.00	0	1,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764		7.84251	100.10764	7.82308			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256		7.40387	100.11256	7.38552			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573		7.46413	100.11573	7.44562			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853		26.23476	113.03853	26.16990			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.00736	102.88112	20.95400			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.20807	106.71879	32.13207			426,875,160.00	4,000	4,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.20288	101.43096	27.13466			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.32451	100.69530	21.27137			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.27520	101.53927	11.24752			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	10.39968	101.47729	10.37415			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.69597	101.61005	1.69181			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	100.05633	104.93328	99.79968			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	63.88928	108.48706	63.73650			216,974,120.00	2,000	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	57.22508	101.57306	57.03996			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	97.63974	100.00000	97.40043			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	95.47787	100.57314	95.24031			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	71.61571	215.26681	71.33215			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.92921	133.33110	37.81453			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.27480	122.14204	20.21731			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.49181	113.35700	8.46903			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.98331	123.70523	22.92324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.62760	102.18114	14.59147			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.18398	99.83242	10.15880			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.23675	99.82309	10.21144			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.73907	99.81405	10.71253			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.82163	106.48741	4.80934			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.11366	100.00000	20.06385			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.43608	165.75435	3.42401			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.68953	157.68318	11.64985			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.77696	170.05600	2.76702			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	121.03432	143.83197	120.61879			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.25357	172.68858	3.24179			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	71.58595	215.54135	71.30226			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	71.58098	215.58717	71.29728			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.51946	71.58015	6.50985			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.51946	71.58015	6.50985			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	92.40019	100.36979	92.18002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	11.74709	84.61000	11.72738			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.13469	92.57000	18.10216			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.25292	100.05362	10.22752			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.14700	95.34000	16.11741			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.17097	100.00000	30.11373			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.07944	94.00000	15.05209			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.11974	94.99000	14.09394			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.73577	89.20000	29.68300			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.34636	90.02000	28.29558			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.26861	101.37010	8.24787			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.68006	101.21709	8.65880			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.10699	89.83000	27.05850			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	18.96511	136.93312	18.91083			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.77152	102.86000	22.72744			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.22756	96.69000	23.18371			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.32264	96.61000	22.28052			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.96340	96.38000	21.92204			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.69613	99.94804	8.67460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	21.92408	121.81240	21.86655				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	69.91994	104.20000	69.78784				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.23516	101.30453	8.21498				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.89247	93.54000	19.85581				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.88792	92.85000	18.85331				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.75448	103.39542	2.74674				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.36203	149.61017	2.35479				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.98407	196.08295	1.97663				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.68691	95.40000	15.65791				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	65.65450	107.27000	65.52806				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.55586	94.09000	15.52707				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.26065	114.69202	12.22998				344,076,060.00	3,000	10,200,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.14465	105.76936	22.09277				317,308,080.00	3,000	4,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.89832	102.79126	8.87807				411,165,040.00	4,000	3,800,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.35793	101.48825	11.33221				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.71092	110.44192	16.67038				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	33.23151	125.04605	33.13615				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.13698	4.00000	120.09921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.33163	274.59193	2.32059				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.58685	123.88924	5.57109				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.68698	128.40915	3.67630				0.00	0	1,000,000.00
ACL001	On 31/07/2013	Spot Bond	99.53952	63.52056	99.53952	63.32304				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	89.08472	100.06620	88.88075				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	74.21681	100.07265	73.92216				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.05179	100.00000	22.99471				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.16474	100.53957	60.96863				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.09029	101.66199	96.58980				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.16474	100.53957	60.96863				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.41836	101.42690	88.00406				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	82.33442	102.82057	82.16569				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.31554	111.03772	24.25629				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.79439	100.83941	18.74851				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.04422	100.86237	18.99773				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.58374	101.18756	22.52846				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	56.41433	100.06785	56.23419				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	56.37198	100.06721	56.19196			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.54449	100.81643	18.49923			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.08891	54.43317	8.07929			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	100.96600	100.00000	100.70511			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	100.96600	100.00000	100.70511			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.81648	100.61624	41.71462			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.81364	99.86961	55.67559			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.34457	100.00000	18.30976			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	56.93668	100.07583	56.75485			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.35768	100.07969	16.31715			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.15025	100.08857	17.10774			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.00434	100.07573	15.96468			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.24309	100.07841	16.20284			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.34813	100.07959	16.30763			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.89432	103.08180	12.86523			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.89432	103.08180	12.86523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	103.10163	12.96048	103.10163	103.10163	12.93123			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.81333	100.07361	100.07361	15.77415			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.96048	103.10163	103.10163	12.93123			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.82813	103.06198	103.06198	12.79919			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.96366	79.64238	79.64238	26.92042			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.74556	100.07204	100.07204	27.67681			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	57.16441	100.07100	100.07100	57.02276			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.51660	99.94507	99.94507	15.47819			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	57.16441	100.07100	100.07100	57.02276			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.34828	100.07684	100.07684	8.32759			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.18818	100.07933	100.07933	8.16789			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.14486	100.08039	100.08039	8.12467			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.93554	100.07826	100.07826	7.91587			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.91037	100.06560	100.06560	56.76936			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.86265	100.07361	100.07361	8.84069			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	97.30242	101.19124	101.19124	103.32403			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.21820	101.31884	101.31884	65.01225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On 18/01/2013	Spot Bond	101.19124	97.30242	101.19124	103.32403			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.67916	110.28658	9.65301			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	38.92349	100.06728	38.82704			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.51112	105.71996	49.39706			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.73739	100.99526	43.63050			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.72080	101.18059	8.69945			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.67006	102.01291	8.64868			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.17228	100.00000	9.15488			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.22945	101.04786	44.12130			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.93075	100.00000	3.92200			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.04752	100.00000	5.03623			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.28251	72.59933	13.26266			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.00740	127.83552	2.99919			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.12290	127.87043	3.11437			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.71196	100.07569	7.69285			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.36000	100.62321	29.28849			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.36000	100.62321	29.28849			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.22945	101.04786	44.12130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.51806	28.98503	100.51806	28.91449			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.81977	100.07299	27.75083			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.77029	100.07235	27.70149			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.48294	101.33418	7.46419			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.29401	100.41093	11.26593			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.47257	101.33457	7.45385			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.57921	103.90444	12.55064			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.64418	103.93140	12.61546			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.77063	100.22094	27.70172			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.34755	100.59173	11.31930			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.80398	99.93469	10.77724			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.74335	100.07603	7.72416			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	63.94168	100.93686	63.78202			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.70902	100.27790	38.61293			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.58012	100.06196	38.48454			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.72191	100.07446	9.69783			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.46386	100.76536	42.36029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	100.06587	19.85404	100.06587	19.80485			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.70036	100.06402	19.65155			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	19.99869	100.06760	19.94914			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.70147	100.07424	9.67744			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.34361	100.07047	9.32047			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.88116	100.06619	19.83191			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.98061	100.06739	19.93109			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	12.86292	102.65284	12.83353			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.35490	100.06844	15.31686			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.92636	100.06674	19.87700			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.74520	100.09530	40.64421			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.12033	100.18292	20.07043			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	38.69112	100.06691	38.59526			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.81308	108.26890	9.78978			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.67081	100.07386	9.64685			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.32095	103.66222	4.31015			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.97157	100.06728	19.92208			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.98969	100.06735	19.94016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.07626	9.59879	100.07626	9.57500				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.03812	100.07891	8.01820				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.51682	100.07361	7.49820				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	56.49099	100.07223	56.31059				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	27.98358	100.07839	27.91424				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.42267	100.07574	20.37207				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.10999	100.08155	10.08492				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.59879	100.07626	9.57500				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.09024	100.07944	8.07020				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.97568	100.07796	8.95343				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.63624	100.07839	7.61732				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.72460	100.07515	10.69804				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.84147	100.07965	7.82203				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.97738	100.08103	7.95762				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	55.94734	100.06425	55.76870				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	56.00389	100.06489	55.82506				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.19174	100.06989	15.15411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	100.07148	15.33501	100.07148	15.29702			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.92925	100.08134	7.90961			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.92925	100.08134	7.90961			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.67224	100.08737	10.64578			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.86226	100.07679	8.84030			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.59046	100.08652	10.56421			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.62112	100.08684	10.59481			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.67224	100.08737	10.64578			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.37328	85.50175	6.36076			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.10714	100.08315	8.08705			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.10714	100.08315	8.08705			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	87.03321	103.67806	86.83722			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.98173	100.00000	3.97208			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.08097	100.56844	29.01016			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.72262	100.63477	29.65021			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.15016	100.67892	30.07668			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.50588	101.20949	17.46301			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.30116	101.34649	18.25629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.35955	101.52904	19.31202			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.86838	108.27946	10.84242			0.00	0	4,400,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.29776	124.59492	11.26774			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	28.71175	100.00000	28.64065			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.78054	115.64616	17.73578		115,646,160.00		1,000	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.34211	100.00000	34.25891			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.66735	100.00000	13.63694			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.89927	154.79211	3.88620			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.72349	129.92747	37.62102			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	98.36568	101.07300	98.09847			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	63.08362	101.15622	62.92922			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.13925	99.92565	10.11416			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.68000	112.23984	11.65144			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.22729	101.18527	21.17532			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.87456	101.23711	8.85283			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.32637	100.00000	55.18937			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.51561	114.82122	20.46453		229,642,440.00		2,000	2,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	99.81750	9.20782	99.81750	9.18505			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	57.48279	100.11329	57.29916			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	62.45787	103.73691	62.31385			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.93008	99.83571	26.86349			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.63785	105.24488	31.56444			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.69006	111.52726	12.65920			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	43.37540	100.88946	43.26948			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.69468	104.32215	16.65174			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	72.13553	99.81811	71.86159			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.92703	102.00706	18.87931			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.91404	101.95171	18.86639			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.34234	99.81798	13.30935			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.83403	101.94160	18.78658			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.59430	104.59763	12.56184			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.25215	99.81335	18.20703			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.25215	99.81335	18.20703			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.40999	99.81340	15.37190			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.90454	101.35805	15.86466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.71915	102.22265	16.67693			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.92703	102.00706	18.87931			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.10063	102.70168	16.05980			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.06067	102.35327	11.03270			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.04556	99.82359	13.01331			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.04687	99.81671	13.01462			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.04687	99.81671	13.01462			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.72569	99.82722	28.65466			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	87.29038	99.86832	87.09575			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.65359	97.82330	17.61072			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.16553	103.70924	12.13440			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.39137	99.79214	13.35826			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.53757	100.04409	11.50899			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.48283	99.77076	1.47916			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.30064	92.33087	11.27459			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	54.65651	99.87024	54.48228			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.84603	99.83486	16.80437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.94377	99.06007	8.92181			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.60712	99.81958	0.60562			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.52557	104.16088	19.47542			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.79741	103.97505	17.75178			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.33252	106.00425	15.29252			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.24920	99.75847	13.21646			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24986	99.75846	0.24924			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.34568	100.00000	6.33364			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.06441	100.00000	19.01721			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.35076	100.00000	17.30780			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.71035	100.00000	10.68382			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.71274	100.00000	10.68591			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.94932	100.00000	12.91726			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.22037	100.00000	11.19258			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	90.21716	100.20198	90.00551			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.83843	102.32067	28.76554			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.86334	102.37811	17.81817			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP65U	On 15/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.83340	169.54509	1.82719			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.20688	150.32167	9.18376			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.64143	150.48996	10.61469			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.29906	105.72100	9.27740			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.98212	101.02420	43.87459			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	77.65388	101.68745	77.42190			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.16401	100.66680	42.06125			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.72938	100.64029	41.62771			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	77.36270	104.00756	77.13949			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	63.79690	100.90417	63.64110			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	87.18812	101.68177	86.99084			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.69615	100.33377	7.67703			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.52707	100.06919	27.45886			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.99317	100.00000	37.90113			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.15101	100.00000	72.98999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.63515	101.11913	11.60669			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.69165	101.12772	11.66304			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.86112	101.15348	11.83208			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.42555	101.23934	12.39511			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.98930	101.32517	12.95747			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.56432	101.56516	14.52855			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.26153	100.00000	4.25121			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.12800	100.93890	11.10081			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.51651	100.99127	11.48837			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.68293	101.01372	11.65437			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.73839	101.02120	11.70969			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.40346	101.11093	12.37311			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.28890	101.23048	13.25635			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.88539	100.10441	8.86337			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.45419	100.11338	9.43075			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.60930	100.11583	9.58547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.23474	107.76177	13.20326			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.07459	100.12316	10.04962			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.90164	100.13609	10.87462			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.38986	100.00000	2.38394			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.38986	100.00000	2.38394			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.06257	110.26280	35.97661		551,314,000.00	5,000	3,400,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.57265	100.53667	8.55179			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	95.56958	99.53343	95.32116			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.26379	96.69296	68.13739			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	92.91538	99.39485	92.68088			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	89.53801	99.18162	89.32069			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.31359	100.49749	15.27633			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.10595	100.00000	7.08874			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.46574	100.60117	7.44755			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.33364	100.49926	15.29632			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.66428	100.52855	15.62616			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.26515	100.58172	16.22555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.76440	100.80214	18.71862			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.54388	101.17004	14.50828			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	75.55409	100.10916	75.24797			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	78.26311	100.17136	78.04174			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	57.29142	100.07370	57.14946			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	74.90775	100.27042	74.76230			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.26361	100.00000	8.24315			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.03776	112.83919	30.96113			225,678,380.00	2,000	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.23927	121.22515	16.19681			242,450,300.00	2,000	2,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.21899	101.55684	14.18406			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.54285	100.95576	43.43646			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.27162	108.79348	16.23262			435,173,920.00	4,000	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.60842	109.29382	14.57327			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.53754	101.38676	11.50923			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.74027	110.62195	15.70266			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.81699	100.52977	21.76389			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.30087	105.82127	12.27204			423,285,080.00	4,000	5,600,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.88520	100.81182	10.85863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	105.70562	14.70730	105.70562	14.67342			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.90496	100.97754	9.88075			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.43394	100.26196	10.40804			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.64153	123.26011	10.61350			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.40289	119.72199	10.37611			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.26257	123.54995	12.23003			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.58144	100.40002	14.54520			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	19.91496	107.22537	19.86778			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.10916	100.86678	31.03239			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	100.19619	101.10082	99.94758			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	37.00631	102.24997	36.91486			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.23363	102.59156	26.16861			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.31046	100.41408	22.25502			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	92.67700	100.11325	92.46472			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.86052	100.18762	42.75420			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	74.21670	100.07319	73.92204			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	74.21670	100.07319	73.92204			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	74.21670	100.07319	73.92204			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.12783	100.53672	60.93183			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	74.23452	100.07373	73.93978			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	74.05640	100.06833	73.76239			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	73.91391	100.06400	73.62047			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	82.74252	100.60353	82.38261			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.22550	101.15466	22.17110			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	78.33320	99.83222	78.11220			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.08613	101.14186	22.03208			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	56.40710	100.06829	56.22698			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	56.16004	100.06451	55.98071			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.82250	101.20948	22.76661			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.19373	100.61649	61.24593			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.19370	100.58787	61.23961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	100.59448	61.79034	100.59448	61.59213			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	74.27013	100.07482	73.97526			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	74.14546	100.07103	73.85109			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	56.65416	100.07206	56.47325			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	65.05412	106.64650	64.90070			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	88.29947	103.71200	88.10495			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	62.81567	104.51633	62.66994			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	60.62519	100.85780	60.43451			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.70994	100.09542	40.60903			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.80668	100.79729	57.66252			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.80668	100.79729	57.66252			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.62642	101.28023	97.12234			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.65898	100.83563	22.60368			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.57878	100.00000	16.53774			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.39673	100.00000	16.35613			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.95646	100.07575	15.91692			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.53350	100.00000	48.41592			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	86.87864	100.04314	86.68465			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	87.40333	100.23356	87.20786			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	87.06804	100.08420	86.87356			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	87.07231	100.05746	86.87786			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.30593	100.00000	45.19618			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.41055	100.06980	12.37979			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	14.95337	100.15069	14.91629			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.38533	99.78582	10.36213			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.95337	100.15069	14.91629			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.59085	101.41261	11.56178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	100.22617	44.55714	100.22617	44.44657				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.61246	100.17009	45.49934				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.74610	108.36668	7.72790				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.99643	99.52839	13.96267				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.80906	108.34841	3.79929				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.33452	102.60151	15.29947				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.82925	100.25498	45.71550				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.95337	100.15069	14.91629				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.95337	100.15069	14.91629				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.33230	107.96614	4.32109				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.93665	107.75628	7.91613				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.40140	100.11142	14.36570				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	89.01438	100.00002	88.81252				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	89.37706	100.07054	89.17242				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	74.63704	100.08593	74.34068				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.74419	100.10498	58.59858				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.12166	101.25895	30.04787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	101.27689	30.18094	101.27689	30.10699			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.51089	105.79026	13.47941			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.35455	101.32709	30.28014			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.28863	101.30689	30.21440			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	12.17518	101.18509	12.14538			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	12.17322	101.19643	12.14341			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.52054	105.99233	13.48899			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.52054	105.99233	13.48899			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.78949	107.65143	42.67632			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.04160	110.88445	42.92474			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.24008	104.90153	12.21176			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.23454	100.07790	11.20670			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.10207	100.08711	12.07208			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	75.58757	100.16277	75.27993			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	75.60204	100.16385	75.29434			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.63489	101.18605	21.58192			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.63489	101.18605	21.58192			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.96253	100.17539	45.84853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233	On 02/02/2013	Spot Bond	100.85155	99.12762	100.85155	98.87208				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	94.28418	101.40617	97.44315				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.94948	101.40617	97.44315				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.70194	100.16285	15.66300				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.81528	100.71861	9.79135				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	95.87994	100.63163	95.64125				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.12568	100.07925	10.10058				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.19786	100.51081	21.14627				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.14528	100.54638	10.12059				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.91893	103.07581	12.88979				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.91893	103.07581	12.88979				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.14629	100.51075	21.09482				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.16505	100.51227	21.11354				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.92708	99.62826	14.89105				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.64623	100.86363	14.61047				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.06499	100.17567	20.01523				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.34621	100.84631	14.31118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	99.94994	19.63847	99.94994	19.58986			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.63847	99.94994	19.58986			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.63847	99.94994	19.58986			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.63847	99.94994	19.58986			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.63847	99.94994	19.58986			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.79989	99.94850	19.75088			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.32397	99.94597	9.30089			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.32397	99.94597	9.30089			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.32397	99.94597	9.30089			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.32397	99.94597	9.30089			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.32397	99.94597	9.30089			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.37452	99.94556	9.35133			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.62307	110.57517	11.59484			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.54183	100.09271	40.44136			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.19174	100.59304	29.12064			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	83.86296	99.85267	83.67683			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.01588	100.09928	38.91918			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.01588	100.09928	38.91918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.01926	10.57252	101.01926	10.54667			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.18370	100.09028	11.15599			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.84662	100.79299	13.81284			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.71670	100.10632	12.68519			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.44535	100.07520	9.42194			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.39423	100.07467	9.37094			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.44579	100.07203	9.42239			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.71982	100.58176	9.69616			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.25117	100.62464	11.22376			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.22378	100.62450	11.19644			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.42534	100.07182	9.40199			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.77253	100.10367	22.71609			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.77180	100.32695	9.74753			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.88167	100.05044	19.83241			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.57202	99.94992	19.52358			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.38265	100.07255	15.34453			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.36548	100.08473	10.33979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	100.08473	10.36548	100.08473	10.33979			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.36548	100.08473	10.33979			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.36548	100.08473	10.33979			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.43950	100.79550	9.41648			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.10259	100.46527	9.07996			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.48732	99.93367	10.46137			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.48732	99.93367	10.46137			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.38619	99.93449	10.36048			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.27138	99.84728	10.24599			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.38619	99.93449	10.36048			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.34704	99.84633	10.32145			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.50573	100.08705	1.50200			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.27138	99.84728	10.24599			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.29684	99.84728	10.27138			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.34704	99.84633	10.32145			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.60134	100.00000	5.58747			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.70466	100.00000	5.69052			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.50580	100.08579	1.50207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000	1.51067	100.00000	100.00000	1.50693			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.51067	100.00000	100.00000	1.50693			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.51067	100.00000	100.00000	1.50693			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.65603	100.00000	100.00000	23.60395			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.65603	100.00000	100.00000	23.60395			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68614	35.42491	35.42491	0.68553			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	76.12605	156.72722	156.72722	75.88506			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	91.19472	100.26956	100.26956	90.97914			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	91.15188	100.26726	100.26726	90.93641			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	137.36158	100.00000	100.00000	137.00944			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	117.71685	156.52494	156.52494	117.32041			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	91.10904	100.26496	100.26496	90.89367			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	82.45532	154.89181	154.89181	82.17548			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	91.90467	100.90305	100.90305	91.45712			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	91.90467	100.90305	100.90305	91.45712			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.96045	164.96027	164.96027	5.93812			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	83.18053	98.96405	98.96405	83.00789			0.00	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	83.19784	98.95402	83.02517			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	91.15188	100.26726	90.93641			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	91.15188	100.26726	90.93641			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.10114	100.00000	14.06622			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00046	100.00000	0.00046			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	85.33853	102.57148	85.15215			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.93710	127.81539	7.91558			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.42028	80.28000	19.38895			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.47088	80.11138	19.43952			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.95348	101.51920	12.92168			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.95348	101.51920	12.92168			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.38596	100.07895	11.35775			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.82100	100.07296	10.79418			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.70148	100.07419	9.67744			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	67.89016	101.51807	67.67542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.80327	100.07839	9.77898				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.96952	101.17107	9.94511				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.44933	112.14249	17.40646				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	84.11947	102.77374	83.93823				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.24767	104.83082	10.22396				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.82782	123.34967	10.79929				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.62587	109.68398	17.58358				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.16141	116.79754	12.13055				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.19115	5.86800	105.17435				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.79661	100.46415	28.72579				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.83951	100.49279	9.81557				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.03104	100.39083	20.97877				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.87473	100.94063	16.83351				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	88.33713	100.39538	88.12301				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	86.05515	100.24848	85.85224				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	85.83190	100.00000	85.64116			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	94.74361	101.25137	94.49525			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	85.28864	101.22658	85.09765			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	38.95672	102.15380	38.82884			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.78002	102.26580	21.68713			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	55.69609	102.03232	55.53413			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	66.00035	105.76710	65.84826			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.47456	127.91650	15.43258			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.03868	116.63462	12.00866		1,282,980,820.00		11,000	66,200,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.76845	119.62218	11.73851		1,794,332,700.00		15,000	105,013,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.88584	146.45461	14.84145			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.46080	104.01633	15.42114			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.92716	100.57434	22.87009			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.33853	100.62205	9.31528			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.80257	100.65378	3.79310			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.54760	100.68546	1.54374			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.86121	128.03785	10.83172		3,841,135,500,000.00		30,000,000	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.49884	1.56000	118.46938			0.00	0	40,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	104.49020	2.06534	104.49020	2.06014			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.67496	117.22671	13.64072			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.37243	117.96601	12.34078			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.83218	108.44717	10.80628			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.22679	100.61804	16.18727			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	62.57284	100.74391	62.42025			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	89.85155	100.55022	89.62970			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	95.94221	100.00000	95.70354			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.12366	100.00000	35.03668			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	89.94947	100.00000	89.73980			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.21756	100.00000	35.09687			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.50332	124.62183	25.42994			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.13300	105.65441	23.07886			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.01498	106.40064	16.97045			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.62044	101.27791	11.59197			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.33634	100.72291	30.26237			0.00	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	29.77643	100.66122	29.70386			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00121	100.64003	0.00121			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.46551	100.73714	30.39121			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00120	100.71039	0.00120			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	59.87844	100.58516	59.69055			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.30239	100.60896	29.23102			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.40694	100.62801	16.36697			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	59.89098	100.58802	59.70303			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00122	100.58833	0.00122			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00121	100.61654	0.00121			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.37046	107.62781	19.32468			0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.57614	115.04070	10.54976		9,666,179,776,800.00	84,024,000	532,004,850.00	
ES23	On 25/01/2023	Spot Bond	123.79417	12.51429	123.79417	12.48158			0.00	0	260,400,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.61810	101.89369	9.59636		4,075,747,600.00	40,000	44,540,000.00	
ES33	On 15/09/2033	Spot Bond	8.70000	90.94085	8.63000	91.53018		174,000,000.00	20,000	589,020,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.35788	100.52379	16.31807			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.52814	101.23849	63.37253			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	84.86458	100.14918	84.66743			0.00	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	12.03645	100.00000	12.00729			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.71295	100.00000	11.68458			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.52902	100.72700	60.33885			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.63334	100.75346	60.44281			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.96711	100.83807	60.77537			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.15477	100.88562	60.96238			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.75126	106.83968	32.67390		33,761,552,559,360.00	316,002,000	94,200,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.32778	102.29365	9.30663			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.77851	100.22508	11.74929			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.50811	100.22502	8.48700			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.82422	101.16350	10.79772			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01636	101.09860	0.01632			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.90295	109.77327	11.87437			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.25766	98.22086	9.23510			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.81498	100.00000	51.68841			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	71.56794	215.70757	71.28418			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	68.38217	105.50847	68.25241			0.00	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	3.75243	127.58470	3.74161			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.33900	273.62971	2.32794			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.35748	149.98730	2.35025			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.95340	199.45863	1.94599			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.07452	121.07209	22.01687			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.29225	100.00000	27.23118			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.29225	100.00000	27.23118			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.53998	52.69690	3.53587			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.39183	33.20196	3.38916			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.65862	31.98407	3.65584			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.54239	100.55103	39.45399			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	92.84966	101.09338	92.39454			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.18646	100.83125	14.15184			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.95159	100.12935	42.84511			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.65922	100.07866	39.56093			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.84416	100.80714	13.81039			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.84416	100.80714	13.81039			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.25045	100.52930	10.22494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	100.79281	13.64086	100.79281	13.60758				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.18378	100.08975	11.15607				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	81.47520	100.50743	81.12562				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.38256	100.15766	15.34443				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.85484	100.07580	9.83042				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.69314	100.08460	10.66664				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.02452	100.10209	40.92285				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.06775	98.00000	10.04229				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.76978	100.00000	9.74459				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.23285	100.15523	15.19508				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.67224	100.08737	10.64578				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.61417	100.10732	12.58290				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.48272	100.11620	13.44929				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.23266	100.08283	10.20730				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.08885	102.36455	11.06081				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.69846	100.12857	14.66202				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.51890	100.08579	10.49283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	7.51095	100.00000	7.49158			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.29515	100.10168	11.26715			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.26337	100.12161	13.23050			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.32625	100.09179	10.30066			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.94471	100.09811	10.91759			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.65546	100.11547	12.62409			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.82077	100.10701	11.79146			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.16035	100.12057	13.12772			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.90213	100.12805	13.86767			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.62455	100.11516	12.59326			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.26389	100.11151	12.23349			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.09932	100.09968	11.07181			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.91379	100.09779	10.88675			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.42822	100.12327	13.39494			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.27367	100.12172	13.24078			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.85124	100.11745	12.81938			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.44883	100.12348	13.41549			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.56311	100.10439	11.53446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	10.36748	100.09221	10.34178			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.88288	100.07700	8.86087			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.03606	100.12940	14.00126			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.06359	100.09221	28.99156			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.29519	100.10419	18.24984			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.88288	100.72629	12.85147			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.84648	100.09926	17.80224			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.70771	100.08547	9.68365			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39880	98.00000	1.39526			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.81080	100.08652	9.78649			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.99630	100.07817	8.97401			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.27468	100.08103	9.25171			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.00627	100.10890	11.97650			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	50.07448	100.20368	49.91439			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.05306	100.21459	34.96609			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	50.07448	100.20368	49.91439			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	34.97156	100.19795	34.88481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.07944	1.50616	100.07944	1.50243			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.61721	100.38297	0.61568			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.91363	100.57737	39.82439			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.25887	101.33365	32.17979			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.28235	100.08266	21.22961			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.57731	100.08218	16.53623			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.63927	101.28616	65.47843			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.66668	98.45245	9.64307			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	88.52782	115.36525	88.28081			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.38758	101.29693	65.18114			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.02861	100.06887	38.93190			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.11172	101.11641	10.08698			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.61033	115.36587	7.59151			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.84999	100.08387	11.82063			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.94078	100.08483	11.91119			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.82875	115.54905	5.81432			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.54008	113.64754	27.48286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	5.34472	115.36587	5.33150				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.47762	117.71276	6.46134				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.01069	118.00209	8.99147				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.27745	101.27177	11.24983				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.33658	100.00000	18.29117				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.00665	100.20020	17.96198				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.40047	100.17418	16.35980				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.10407	4.73000	107.06830				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.60003	100.17741	16.55886				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.67975	100.07144	10.65329				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.78946	100.08326	11.76025				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.86976	100.11237	30.79324				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.28220	100.09907	13.24928				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.89897	100.09502	12.86700				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	88.58295	100.06298	88.38013				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	88.59099	100.06521	88.38815				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	88.62519	100.06023	88.42229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	88.70875	100.06131	88.50565			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.29443	100.08049	10.26893			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.60214	100.16123	15.56345			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.28421	100.08038	10.25874			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.03123	97.80179	22.97533			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.11109	100.16949	16.07114			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.27202	100.83728	14.23719			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	62.70954	99.94942	62.51384			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.35933	101.49845	64.15578			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	62.90421	99.46188	62.70873			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.87514	103.49133	63.66970			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	63.54495	97.69123	63.35053			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	62.71162	100.87998	62.51435			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	63.16013	101.02852	62.96118			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	63.71068	101.21079	63.50968			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	64.05609	101.32512	63.85380			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.38026	144.28965	16.32784			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.54207	100.90946	59.35055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	31.23361	103.60434	31.15552				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.40022	101.69223	18.35396				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.76156	103.43851	13.72720				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.35109	102.25429	8.32999				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.16948	101.76484	8.14938				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.08255	100.00000	13.05773				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.43460	261.70847	2.42344				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.34084	273.38978	2.32978				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.47684	256.75899	2.46562				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.40473	123.65104	3.39584				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.12087	101.04016	8.10101				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.73923	123.78317	3.72868				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.45368	101.29456	12.42316				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	9.94153	101.45459	9.91659				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.39492	101.10626	63.19510				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.98628	100.92257	7.96677				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.82724	100.00005	56.68651				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond			98.38735	3.06789	98.38735	3.06059				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond			101.21006	85.84414	101.21006	85.65020				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond			100.00000	88.36667	100.00000	88.16538				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond			100.42877	81.42906	100.42877	81.07839				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond			100.00000	0.87532	100.00000	0.87319				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509	12.36542	104.97509	12.33345				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond			100.28475	78.50619	100.28475	78.17282				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond			100.19981	77.20564	100.19981	76.88347				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond			100.80772	7.65816	100.80772	7.63947				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593	16.38046	101.07593	16.33951				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759	8.52942	100.44759	8.50821				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond			100.17395	39.04493	100.17395	38.94809				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967	14.81692	100.76967	14.77999				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond			100.98200	30.46244	100.98200	30.38799				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond			100.85889	61.22296	100.85889	61.03040				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			102.64440	1.63015	102.64440	1.62611				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond			100.85054	61.33684	100.85054	61.18712				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			108.09035	2.48980	108.09035	2.48338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	1.55366	101.11747	1.54986			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.56000	100.16642	54.42469			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.23562	107.16699	33.15692			107,166,990.00	1,000	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.58984	108.33117	24.53110			758,318,190.00	7,000	807,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.73006	107.16932	13.69755			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.83973	109.08100	11.81128			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.80632	117.62764	11.77636			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.64514	108.91524	9.62200			435,660,960.00	4,000	2,500,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.76378	118.59653	9.73884			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.10275	109.40010	12.07408			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.95191	86.57971	10.93028			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.86947	100.55204	14.83246			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.25176	101.32185	16.21193			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.62056	101.40666	23.56262			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.21164	107.64302	13.18041			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	96.04337	100.00000	95.81250			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On 29/01/2013	Spot Bond	100.00000	100.11496	100.00000	99.85627			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	92.90128	100.00000	92.67849			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	94.27265	100.79486	94.02786			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	87.69968	100.37860	87.48867			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	90.63556	99.24126	90.41276			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	83.88534	98.75737	83.69538			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	95.56916	99.54346	95.32071			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	99.18686	99.74328	98.91874			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	97.86578	99.49715	97.60539			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	94.10246	99.45694	93.86178			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	93.15068	99.40089	92.91498			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	6.75824	101.20169	6.74169			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.46691	101.57032	8.44611			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.66636	100.58455	1.66079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.66549	100.59878	1.65993				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.66382	100.62628	1.65826				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.97318	100.00000	1.96809				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.66176	100.66039	1.65620				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.65889	100.70773	1.65334				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	28.26591	100.25900	28.19575				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.02097	101.08226	12.98911				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.96445	101.25499	15.92535				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.49963	100.11004	10.47360				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.28502	101.64234	22.23023				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.51541	100.23736	8.49428				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.81332	99.99999	10.78654				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	15.77115	101.18024	17.29362				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.42510	100.20054	8.40420				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	97.57076	100.97196	97.30811				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	101.50868	102.44116	101.50868	102.16547				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	102.44116	101.50868	102.16547				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	69.25285	100.00000	69.12182				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.59248	100.00000	76.44717				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.63179	101.18125	65.42479				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.62673	101.21718	17.58356				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.38104	107.10005	18.33371				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	102.67154	101.59173	102.39501				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.74171	101.22625	65.53428				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.99724	101.28016	17.95314				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.60060	117.06290	16.55435				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	102.96910	101.69896	102.69149				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.93951	101.30724	65.73130				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.47322	101.36111	18.42793				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.48321	114.94363	17.43527				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	104.02482	102.07916	103.74335				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	66.20311	101.41519	65.99388				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	101.46001	19.05436	101.46001	19.00759				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	105.32928	102.24978	105.04381				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	107.25315	102.77072	106.96104				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.29757	120.49879	12.26609				722,992,740.00	6,000	32,606,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.29873	278.97229	2.28772				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.29510	279.46415	2.28410				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.35617	109.78196	12.32681				109,781,960.00	1,000	29,401,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.33269	110.08516	12.30332				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.92586	0.99000	114.89915				1,356,300.00	1,370	183,002,267.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.76009	1.70000	114.73120				1,130,595,200.00	665,056	16,413,713.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.80951	1.90000	118.77887				259,152,400.00	136,396	40,199,728.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.39517	94.50000	23.35257				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.70652	111.10415	25.64384				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	90.87809	100.38955	90.66555				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.33025	101.98179	20.27901				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.74395	100.56090	19.69481				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	71.79920	99.93156	71.52318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	100.23834	58.18248	100.23834	58.03809			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.19034	100.38793	39.09295			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	44.69198	104.99431	44.58791			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.99217	110.23108	16.95101			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.46439	114.54738	12.43325			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.12956	103.99743	41.03504			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	44.34978	101.06758	44.24131			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.05902	100.58995	28.98825			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.92350	111.22906	27.85074			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.78987	108.02289	14.75520			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.97363	100.81617	29.90050			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.31248	100.86946	11.28486			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.07738	123.12082	5.06416			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.33020	127.68743	3.32128			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.17352	99.85267	19.12611			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.82404	99.84531	8.80222			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.16449	108.72274	11.13790			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.96097	100.33316	19.91139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	100.11008	9.24737	100.11008	9.22445			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.65881	100.65809	9.63527			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.78459	102.66026	8.76462			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.26607	99.50921	7.21813		199,018,420.00	2,000	2,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	81.86214	100.00000	81.69404			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00135	100.00000	0.00134			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.73166	100.89947	20.68519			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.73166	100.89947	20.68519			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.37506	101.97863	10.35185			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.86183	100.89947	7.84421			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.04549	100.90751	14.01043			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.83805	100.84756	13.80353			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.05414	99.83295	14.01939			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.78806	114.58662	18.74135			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.47669	99.86601	27.40874			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.47669	99.86601	27.40874			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.84549	100.72296	10.81904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76143	100.00000	7.74221				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	66.70222	101.81841	66.49069				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	61.54180	101.39919	61.34733				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	60.25173	101.19088	60.06168				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.99488	103.56174	25.93503				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.76782	100.41740	59.58054				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	61.38628	100.58388	61.23515				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	80.40405	101.41671	80.23959				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.76306	101.24311	15.72446				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On 08/01/2013	Spot Bond	99.71860	50.07045	99.71860	99.72754			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	98.12529	99.62049	97.86319			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	96.32355	99.50873	96.07126			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	94.59004	99.40818	94.34699			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	92.92114	99.30784	92.68681			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	91.31419	99.19658	91.08814			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	89.76440	99.09525	89.54617			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	88.26934	98.99412	88.05853			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	86.82675	98.88812	86.62298			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	85.43292	98.78695	85.23583			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	84.08585	98.68599	83.89511			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.34641	100,000.00000	0.34316			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 25/04/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	93.66370	100.81810	93.35019			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	97.86479	100.70300	97.61479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	100.70818	84.32751	100.70818	83.95390				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.08197	101.98370	16.04144				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.82111	106.31357	15.77973				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.24147	104.39662	15.20224				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.62571	99.99991	8.60436				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	92.85126	100.00000	92.62860				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.58096	100.36848	30.50498				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.05151	100.00021	10.02662				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	88.76480	100.00000	88.56075				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.71920	6.50000	101.70133				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	83.37833	101.36114	83.17368				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.84934	101.10456	97.32605				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.41667	100.08473	10.39086				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.02441	101.44140	25.95913				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	90.90383	100.25042	90.68898				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	77.65324	100.25042	77.32772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.08567	88.52567	100.08567	88.32202				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	88.36590	100.07206	88.16310				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	92.40478	100.37849	92.18246				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	80.36255	100.38408	80.02101				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.53343	100.38408	59.34694				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	92.41347	100.37919	92.19112				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.82511	100.00000	14.78920				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.48807	100.00000	9.46509				0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	96.01614	100.96288	95.76180				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	75.53907	100.27920	75.24222				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	72.27184	100.08647	71.98257				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	77.67793	100.00000	77.45662				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	91.47456	100.90615	91.03127				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	63.74492	100.92542	63.58922				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	63.74492	100.92542	63.58922				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	66.50598	101.29332	66.34302				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.00021	100.00000	44.88878				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	27.97669	102.06095	27.90613			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.01482	101.68471	26.94839			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.77255	100.42003	59.62398			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.52446	101.24581	23.06685			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.61514	101.27443	14.21628			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.04888	101.29354	10.68339			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.47378	107.00679	12.44444			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	43.34348	105.51634	43.24213			316,549,020.00	3,000	3,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.36288	100.55058	15.32464			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.69356	111.16948	12.66260			444,677,920.00	4,000	12,504,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.40280	100.64446	30.32873			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.11106	100.00026	21.05879			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.31031	106.83400	21.26025			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.53285	100.08056	9.50921			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.55516	100.38986	8.53389			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.53955	117.02647	3.53071			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.76357	129.51692	2.75544			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.44708	100.38643	59.25881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	99.81973	7.77163	99.81973	7.75242			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.42231	101.53934	7.40408			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.20572	101.19270	9.18318			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25508	100.25130	0.25445			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.81094	99.94061	7.79161			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.61974	100.95973	65.45021			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.96198	92.45654	2.95067			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.86973	95.34778	2.85763			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.80186	100.52241	60.65225			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	89.86285	103.46133	89.65664			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	87.00251	99.88087	86.80850			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.92301	114.89453	14.88563			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.26286	101.30356	11.23525			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.73425	129.51692	2.72620			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On 23/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	99.45672	99.69055	99.18728			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	97.60315	99.59249	97.34391			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	95.82145	99.47998	95.57186			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	94.10678	99.37949	93.86627			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	92.45568	99.27921	92.22375			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	90.86564	99.16760	90.64186			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	89.33178	99.06633	89.11571			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	87.85183	98.96527	87.64306			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	86.42360	98.85919	86.22178			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	85.04337	98.75808	84.84814			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA316	On 18/04/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618	0.00	0	0.00	0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508	0.00	0	0.00	0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213	0.00	0	0.00	0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980	0.00	0	0.00	0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809	0.00	0	0.00	0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00	0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651	0.00	0	0.00	0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664	0.00	0	0.00	0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737	0.00	0	0.00	0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871	0.00	0	0.00	0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064	0.00	0	0.00	0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317	0.00	0	0.00	0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629	0.00	0	0.00	0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000	0.00	0	0.00	0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429	0.00	0	0.00	0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916	0.00	0	0.00	0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.63056	100.00000	52.53071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	77.42449	99.74330	77.20864			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.22442	100.81205	8.20435			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.86485	101.01716	43.75762			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.27817	101.02507	17.23592			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	99.44908	101.09934	99.17589			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	62.66926	100.81807	62.47220			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	97.36718	100.68775	97.11974			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.50804	100.65963	87.10623			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	78.53819	100.00000	78.37856			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.50666	100.00000	58.36492			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.96504	101.04078	9.94068			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.64444	100.00000	93.19423			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.34222	100.00000	92.89346			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	104.76346	105.05151	104.48219			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	98.19884	104.62962	97.95387			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.15353	102.42188	2.14861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	101.21431	1.62593	101.21431	1.62195			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	100.70622	100.00000	100.44800			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	87.22522	100.00000	87.03096			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.92762	153.49881	10.89329			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.91965	101.46222	64.76032			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.51684	100.47188	19.46831			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.41909	103.08494	12.39106		1,030,849,400.00	10,000	5,700,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.35141	101.72477	1.34836			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.10248	100.30391	9.07987			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.48962	100.60223	19.44604			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.71611	100.33330	3.70688			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	99.18706	99.71780	98.91902			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	62.47655	100.80210	62.28014			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	99.18684	99.74586	98.91871			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	85.61744	98.89515	85.41929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025	On 11/10/2013	Spot Bond	101.14527	65.24476	101.14527	65.08508			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	91.53252	99.30996	91.30513			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	86.41170	98.95948	86.20973			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	79.77713	98.43044	79.60587			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	92.68131	99.38845	92.44800			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	89.32178	99.17027	89.10554			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.28944	101.29323	95.78172			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.78030	101.31233	43.67300			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	81.21691	100.54173	80.86836			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.72393	100.58073	40.62475			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.49573	101.30733	25.43186			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.14599	101.17095	21.09422			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.54597	99.84625	14.50960			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	7.95388	99.84060	7.93400			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	55.40143	100.25866	55.26237			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	101.27099	100.00000	101.00999			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	101.09624	101.07042	100.83238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	101.08567	44.19926	101.08567	44.09115			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.60470	100.00000	44.49664			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	95.90240	100.00000	95.66677			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.37819	100.00000	42.27553			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.57539	100.00000	44.46740			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.59089	100.00000	22.53494			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.29279	100.00000	22.23878			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.73423	100.00000	5.72003			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.99958	100.00000	13.96492			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.43649	109.95029	10.41140		109,950,290.00	1,000	1,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.30126	100.21678	28.23104			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.55472	100.18427	54.41940			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.30784	100.20050	22.25250			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.26148	101.34831	30.19340			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.30748	101.35889	30.23928			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.44350	101.41174	12.41548			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.72979	103.44664	7.71200			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.43100	103.61067	7.41388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.66904	101.86568	14.63590				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.60672	104.35890	9.58446				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.67690	104.67108	9.65443				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.79306	106.18586	26.73044				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.85823	100.06286	14.82141				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.25593	100.06556	7.23794				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.92953	110.15502	9.90273				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.63214	107.16233	19.58565				321,486,990.00	3,000	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.06639	100.44922	21.01402				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.43730	104.78971	11.41085				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	80.34910	100.42970	80.00161				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.12967	104.79935	11.10393				209,598,700.00	2,000	6,900,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.08301	110.61908	37.99200				663,714,480.00	6,000	1,800,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	23.00116	110.59153	22.94620				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.17280	115.34633	15.13530				461,385,320.00	4,000	3,200,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	56.44052	102.81634	56.31203				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	97.86201	99.67668	97.60118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12	On 20/03/2013	Spot Bond	98.77372	83.88310	98.77372	83.69312			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	80.28597	98.48888	80.11242			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.61445	100.00000	6.59842			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11317	100.00000	0.11289			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.92838	100.00000	6.91159			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.01400	100.00000	6.99701			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.44458	100.89771	6.42885			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.52989	100.61875	6.51399			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.64274	100.62967	6.62656			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.69917	100.63509	6.68284			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.76687	100.64159	6.75038			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.93607	100.65787	6.91917			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.04885	100.66881	7.03166			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.17288	100.68074	7.15540			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.28562	100.69157	7.26785			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.34199	100.69687	7.32409			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.01788	100.76218	7.99832			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.80547	100.83813	8.78398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11317	100.00000	0.11289			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11317	100.00000	0.11289			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.96572	103.67668	8.94506			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	44.16627	101.36748	44.05797			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.39823	100.92433	30.32398			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.81701	100.76441	20.76623			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.40215	100.97362	9.37917			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.56384	100.60434	15.52593			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.56137	100.47967	8.54054			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.66329	112.76469	20.61231			338,294,070.00	3,000	10,600,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.07156	100.61353	16.03156			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.92742	122.79495	12.89328			368,384,850.00	3,000	5,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.45594	32.99078	3.45325			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	97.37300	101.43082	96.86953			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.52262	108.29303	23.46675			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	23.15521	101.23516	23.09849			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.86254	101.30698	8.84081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	104.56520	43.58355	104.56520	43.48240		0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	100.00004	38.31848	100.00004	38.22359		0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	109.74955	16.58823	109.74955	16.54819		658,497,300.00	6,000	6,800,000.00
NBK9B		On 23/03/2016	Spot Bond	100.00006	11.98834	100.00006	11.95866		0.00	0	0.00
NBK11		On 31/03/2013	Spot Bond	119.17407	96.37685	119.17407	96.10951		0.00	0	0.00
NCLN17		On 24/01/2013	Spot Bond	100.94176	101.24506	100.94176	100.97764		0.00	0	0.00
NCLN19		On 07/03/2013	Spot Bond	100.33399	92.39416	100.33399	92.17562		0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	100.00000	32.18329	100.00000	32.12223		0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	100.00000	40.65084	100.00000	40.57370		0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	100.00000	30.69106	100.00000	30.63283		0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	100.00000	29.10176	100.00000	29.04654		0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	100.55018	21.63398	100.55018	21.58131		0.00	0	0.00
NCLN49		On 12/03/2013	Spot Bond	100.22266	90.95156	100.22266	90.73915		0.00	0	0.00
NCLN50		On 25/03/2013	Spot Bond	99.94761	88.35701	99.94761	88.15719		0.00	0	0.00
NCLN51		On 26/03/2013	Spot Bond	99.94811	88.09931	99.94811	87.90052		0.00	0	0.00
NCLN52		On 26/03/2013	Spot Bond	99.94811	88.09931	99.94811	87.90052		0.00	0	0.00
NCLN53		On 26/03/2013	Spot Bond	99.94811	88.09931	99.94811	87.90052		0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	99.86407	20.28735	99.86407	20.23718		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.19755	101.50309	19.14937				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.89422	101.36582	21.84053				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.26410	100.40506	21.21125				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.19698	80.20911	18.16764				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.90940	100.38119	15.86986				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.25797	100.00000	13.23281				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.98497	101.10639	13.95075				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.69370	101.21257	14.65772				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.91809	101.03995	13.88406				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	11.05502	101.41775	11.02790				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	99.64406	100.00000	99.38724				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.75726	76.11506	14.73440				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.72905	100.41337	59.53776				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.12995	100.10537	39.03296				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.05955	100.10374	38.96274				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.15069	99.82783	19.06482				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.36512	100.74066	9.34228				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.42402	100.07228	8.40314			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.02460	100.06803	14.98736			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.70663	101.43571	1.70244			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.99690	110.75661	20.94584			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	62.37560	105.36061	62.22994			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.25432	106.42411	48.14256			0.00	0	4,000,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.56357	101.17472	7.54464			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.60773	119.90407	14.56988			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.65595	108.97397	10.62808			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	85.22504	98.87170	85.02874			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.84472	100.47393	17.80034			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.76642	156.96491	4.75029			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.37559	115.40836	12.34500			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	85.03313	98.83767	84.83778			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	70.60787	97.39714	70.47509			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.68778	100.19307	54.55212			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.42568	114.59979	10.39718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.76789	100.55569	12.73681				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.13813	100.53494	41.03800				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	82.53265	100.49411	82.17240				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.71563	100.52625	20.66520				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.42379	116.99821	10.39476				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	41.38351	100.56446	41.28275				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	82.67206	100.52540	82.31111				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.89460	100.54276	20.84373				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.83550	114.44931	10.80591				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.67210	100.59918	41.57061				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	82.85792	100.56709	82.49603				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.22421	100.57314	21.17253				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	82.88502	100.57316	82.52300				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	83.04314	100.58790	82.68038				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	83.23343	100.65124	82.86967				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	83.48500	100.70756	83.11998				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.44337	100.72887	9.42034				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.20847	100.67612	14.17385				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	59.53283	134.34526	59.35185				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.01050	108.59837	40.91235				0.00	0	29,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.14242	125.30314	11.11268				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.06304	134.80590	11.03159				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.19073	171.14853	4.17566				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.12489	135.14144	10.09621				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	94.78512	101.23304	97.31785				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.36651	101.21485	44.86762				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.27460	101.18197	44.73218				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.14091	101.47481	11.11356				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.16057	100.95122	22.10644				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	63.85296	100.91565	63.65202				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	17.11851	101.05067	17.07666				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.14928	100.00000	17.10774				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.20504	100.00000	17.16336				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.23850	100.00000	17.19674				0.00	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	18.04148	100.00000	17.99777				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.93367	100.00000	18.88781				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.50990	100.00000	24.45053				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.95702	108.19161	17.91440				865,532,880.00	8,000	103,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.15942	100.00000	4.14934				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.73168	104.37000	14.70286				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	20.95383	100.00000	20.90195				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.02574	100.00000	6.01082				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	76.08019	100.19068	75.76922				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	95.57053	99.51117	95.32216				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	92.88214	100.38733	92.65810				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.01766	100.00000	68.88673				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	89.19620	100.47782	88.97773				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	39.27463	100.10564	39.17728				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.54921	100.09773	34.46063				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	75.20974	100.09376	74.90504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.09863	75.31849	100.09863	75.01334			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	57.11782	100.10500	56.93537			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.39491	100.10840	39.29726			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.54789	100.10173	34.45932			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	75.49973	100.10673	75.19381			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	57.18939	100.10663	57.00670			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.66375	100.11457	39.56543			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.54632	100.10653	34.45774			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	75.82593	100.12130	75.51868			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.96087	100.12138	39.86182			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.54448	100.11212	34.45590			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	76.11588	100.13423	75.80742			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.03959	100.68448	41.93712			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.18223	116.98567	34.09440			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.23220	91.25497	28.17363			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83374	40.60007	0.83289			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	5.35500	124.36977	5.31500	124.46290		61,226,645,266,710.00	433,547,202	9,672,205,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	124.15418	21.41829	124.15418	21.36059				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.44107	86.87026	14.41232				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.36008	130.95502	16.31412				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.81752	82.70497	7.80259				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.40041	107.05466	69.23890				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.29500	128.27568	7.23000	128.92207			42,577,033,403,450.00	836,467,910	0,822,339,126.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75401	38.29047	0.75328				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69405	36.16829	0.69342				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.79640	149.92066	216.75687	149.30253			43,433,942,512,196.00	200,344,390	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.60362	0.91000	285.53776			504,020,790.00	553,869	83,104,043.00	
R201	On 21/12/2014	Spot Bond	5.07000	107.18124	5.04000	107.22407			579,095,400,000.00	114,220,000	517,915,000.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.67331	1.62000	216.61913			66,524,234,040.00	41,064,342	1,002,956,003.00	
R203	On 28/02/2023	Spot Bond	6.82000	109.49845	6.76000	109.93226			1,419,855,800,000.00	208,190,000	1,567,261,413.00	
R203	On 15/09/2017	Spot Bond	5.79500	112.54993	5.75500	112.70413			11,327,034,490,000.00	954,622,000	6,004,773,000.00	
R204	On 21/12/2018	Spot Bond	6.03500	110.09282	5.99500	110.28420			4,678,754,450,000.00	775,270,000	4,200,620,951.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.98015	108.88836	10.95382			119,777,196,000,000.00	100,000,000	2,278,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.23056	100.00000	37.13838				0.00	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 15/01/2014	Spot Bond	5.08000	102.23322	5.04500	102.25433		7,899,298,400,000.00	554,980,000	1,335,493,000.00	
R207	On 15/01/2020	Spot Bond	6.31000	105.12919	6.25500	105.43001		9,654,014,788,000.00	529,954,800	5,779,911,000.00	
R208	On 31/03/2021	Spot Bond	6.42000	103.92471	6.36000	104.29146		25,061,869,560,000.00	903,718,000	9,160,507,678.00	
R209	On 31/03/2036	Spot Bond	8.10000	82.47445	8.03000	83.07808		21,204,593,100,000.00	617,851,000	8,435,047,000.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.45336	1.36000	165.41318		5,988,137,120.00	4,403,042	148,412,612.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.61884	-0.13000	113.59547		(319,020.00)	2,454	1,063,090,000.00	
R212	On 31/01/2022	Spot Bond	0.88000	133.16411	0.88000	133.13355		135,126,419,120.00	153,552,749	1,056,051,000.00	
R213	On 28/02/2031	Spot Bond	7.80500	94.75791	7.74000	95.33061		6,858,428,753,470.00	878,722,454	3,507,394,343.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.89065	84.68795	9.87137		110,828,494,245,734.00	308,668,993	6,162,750,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	84.81732	98.99493	84.62265		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	58.39321	96.64575	58.26617		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.12093	94.28171	40.03542		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.03242	91.87036	27.97394		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.10539	88.83566	20.06460		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.44107	86.87026	14.41232		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.52711	84.86749	10.50656		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.81752	82.70497	7.80259		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	69.50933	97.62766	69.38034		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	95.17874	47.71002	95.17874	47.60808	0.00	0	0.00	0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.09072	92.80992	33.02149	0.00	0	0.00	0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.27842	90.60553	23.23068	0.00	0	0.00	0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.80969	87.76872	16.77612	0.00	0	0.00	0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.15937	85.82547	12.13554	0.00	0	0.00	0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.95413	83.71772	8.93695	0.00	0	0.00	0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.73013	81.42381	6.71751	0.00	0	0.00	0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.42203	77.48625	5.41228	0.00	0	0.00	0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.25154	75.13464	4.24410	0.00	0	0.00	0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.47907	72.16183	3.47319	0.00	0	0.00	0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.79493	70.13136	2.79032	0.00	0	0.00	0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.27315	68.17127	2.26949	0.00	0	0.00	0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.87508	66.23386	1.87214	0.00	0	0.00	0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.68413	63.06100	1.68159	0.00	0	0.00	0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.42951	61.24492	1.42742	0.00	0	0.00	0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.26184	59.05342	1.26005	0.00	0	0.00	0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.09251	57.39997	1.09099	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	55.80907	0.95442	55.80907	0.95313	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	54.27807	0.84088	54.27807	0.83977	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	52.85822	0.74351	52.85822	0.74255	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	51.49553	0.66196	51.49553	0.66113	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	44.45722	1.00843	44.45722	1.00732	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	43.11572	0.94101	43.11572	0.94000	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	41.83089	0.88331	41.83089	0.88239	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	40.60007	0.83374	40.60007	0.83289	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	39.42073	0.79099	39.42073	0.79021	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	38.29047	0.75401	38.29047	0.75328	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	37.20704	0.72194	37.20704	0.72126	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	36.16829	0.69405	36.16829	0.69342	0.00	0	0.00			
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.66137	100.16140	41.55806	0.00	0	0.00			
RCSB02	On 15/07/2013	Spot Bond	101.36584	66.70475	101.36584	66.49402	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.40661	101.68455	14.37119	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.29008	100.60342	22.23579	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.73287	100.00000	1.72867	0.00	0	0.00			
RCSC08	On 08/03/2013	Spot Bond	100.25681	91.75524	100.25681	91.53887	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.32689	78.38458	100.32689	78.05442			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	78.38585	100.32010	78.05571			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	58.87641	100.32441	58.68798			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.06805	101.54349	19.02018			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	80.85907	100.00000	80.74289			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	86.25730	100.26310	86.05340			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.56147	101.21857	31.48417			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.24820	5.87500	105.23136			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.24180	100.60466	16.20224			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	99.72303	101.37541	99.44759			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	51.31988	101.28378	51.19134			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.22698	100.77784	9.20447			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	90.74755	100.58027	90.52119			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.52717	100.38116	40.42648			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	95.71921	100.60804	95.48845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On 28/02/2013	Spot Bond	100.65009	96.28414	100.65009	96.05193			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.72619	102.09902	31.64790			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.92608	99.79665	12.89413			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.56971	101.65073	13.53635			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.41081	101.46985	17.36808			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.41081	101.46985	17.36808			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	64.53833	101.38750	64.33441			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	61.73787	100.62446	61.54407			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	58.36131	100.24328	58.17467			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.30343	101.50905	63.14801			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.70408	99.91990	13.67017			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.95060	99.90988	11.92104			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	74.54270	100.25061	74.23787			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.15799	100.36848	9.13524			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.67004	100.51732	41.56638			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.45845	100.00000	36.37013			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.22044	100.62598	30.14682			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.42288	5.25000	102.40845			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond			100.00000		0.65023	100.00000	0.64862				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond			100.00000		3.52717	100.00000	3.51844				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond			100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond			101.48404		17.02746	101.48404	16.98890				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			115.23085		10.59005	115.23085	10.56361				115,230,850.00	1,000	5,300,000.00
SA062U	On 18/01/2013	Spot Bond			100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond			104.86804		9.36933	104.86804	9.35094				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			114.56238		13.27662	114.56238	13.24345				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond			100.56539		11.70751	100.56539	11.67900				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			107.95466		11.12211	107.95466	11.09576				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond			101.20234		8.47010	101.20234	8.44936				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			100.11990		7.66965	100.11990	7.65063				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond			101.08312		8.52994	101.08312	8.50929				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			101.24095		8.93901	101.24095	8.91711				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond			101.21627		8.91305	101.21627	8.89123				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond			107.37565		21.79380	107.37565	21.74212				0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond			102.36256		86.00888	102.36256	85.81756				0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	10.94478	105.03639	10.91943			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	39.83162	132.16219	39.71258			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	46.48786	162.56493	46.33532			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	76.38118	155.18315	76.14114			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.27055	120.12124	22.21276			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.19200	120.50039	22.13427			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.15280	120.69056	22.09509			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	81.63297	143.06048	81.38267			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.85812	106.46393	11.83018			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.23406	120.29708	22.17629			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.21443	120.39190	22.15667			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	71.57974	215.59863	71.29603			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	86.75895	100.00000	86.56529			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.28982	100.10760	8.26927			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.49737	99.06612	41.39547			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.66551	100.00010	28.59452			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.35134	99.81852	10.28280			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	78.02530	99.79990	77.79533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	63.14631	100.00000	62.99333			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.01899	109.84578	11.98996			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.59863	100.78863	42.49471			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.54942	100.87410	13.51634			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.48514	99.99987	7.46660			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.19805	100.00000	1.19539			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.04690	99.99997	8.02697			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.41013	113.08735	9.38699			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.47954	109.22356	10.45434			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.23753	100.77436	8.21744			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.79339	100.47821	20.74279			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.52305	100.50480	9.49987			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.84884	100.51996	7.82973			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.61478	106.95022	9.59206		962,551,980.00	9,000	4,100,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.82667	102.76906	8.80648			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.39113	104.14309	9.36941			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	91.06430	103.79928	90.85235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	12.83902	120.54819	12.80560			241,096,380.00	2,000	2,100,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.64382	120.15971	76.46869			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.34638	272.67152	2.33532			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.07738	123.12082	5.06416			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.47130	114.44000	9.44486			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	107.26837	100.00000	106.98459			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.73416	100.00000	3.72491			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20890	82.63494	0.20842			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.02502	120.42805	4.99831			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.71920	6.50000	101.70133			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.31579	100.12305	11.28774			0.00	0	2,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	71.44551	99.88484	71.17199			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.85180	99.87542	19.80269			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.71306	100.24421	9.68896			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.90103	103.11523	10.87614			206,230,460.00	2,000	2,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.52707	100.24161	1.52328			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	67.16029	105.71322	67.00559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	15.90431	112.32955	15.86583			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	74.22683	101.56711	74.08688		203,134,220.00		2,000	2,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.95974	105.65786	11.93174			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.87130	100.80059	28.80086			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.87963	100.58343	10.85314			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.95304	100.81342	15.91410			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.78042	100.58796	8.75904			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.79000	107.52630	13.75744			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.76908	101.25454	22.71330			0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.06682	100.41357	10.04180			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.67788	99.94314	9.65392			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.71035	101.14726	10.68413			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.02293	94.17275	9.00382			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.05350	93.82087	9.03438			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.45373	104.67610	26.39261			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.31873	101.56575	7.30242			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.58959	100.11486	9.56581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	107.35953	11.74750	107.35953	11.71963			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.95746	121.64737	21.89990			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.79764	105.50721	2.79042			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	98.12406	99.68672	97.86180			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	96.57411	99.60062	96.32028			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	92.91588	99.38728	92.68139			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	96.57403	99.60314	96.32019			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	91.30691	99.28767	91.08069			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	90.85792	99.25974	90.63398			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	89.97404	99.20138	89.75456			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	89.97397	99.20211	89.75449			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	89.75590	99.18693	89.53751			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	94.82958	99.50500	94.58506			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	89.10817	99.14341	88.89301			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	88.47034	99.09929	88.25834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	88.26050	99.07862	88.04955			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	87.63541	99.03521	87.42752			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	96.62310	98.12653	96.37276			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	84.26433	98.78368	84.07260			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	96.06883	99.57277	95.81772			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.48736	119.55998	20.43468			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.28504	111.67266	10.26001			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.91783	100.00000	41.82557			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.62990	100.00000	30.55570			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.79384	104.23307	43.69246			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	96.32071	99.58856	96.06823			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	92.68256	99.37012	92.44929			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	85.02934	98.86706	84.83395			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	96.70686	100.66418	96.46363			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	97.84799	101.16928	97.32440			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	94.79296	101.07247	97.04847			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.45289	100.91059	16.41270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	15.77046	110.02135	15.73294			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	91.70252	100.30600	91.48464			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.38625	100.55190	41.28549			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	61.52896	100.62855	61.37908			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.76425	101.17076	7.74525			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	8.00359	101.20716	7.98399			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.22812	103.42947	11.20271			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.69616	100.80622	1.69088			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.69421	100.83814	1.68892			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.39198	100.90574	2.37844			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.31668	100.00000	2.29000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.51767	101.28535	8.49679			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.69069	100.89554	1.68541			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.61539	101.45249	9.59179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.68422	101.00134	1.67896			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	14.11862	102.14068	14.08376			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.65748	101.44362	1.65228			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.82229	101.20953	11.79334			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.04543	101.06155	7.02819			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.58467	101.14347	7.56610			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.68102	105.45079	7.66152			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.66102	101.30716	8.63979			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.13848	101.37985	9.11607			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.16576	102.14790	14.13079			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.49278	101.15653	11.46465			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.86784	101.18212	13.83389			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.76550	101.20040	11.73668			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.76353	101.18212	7.74453			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.88320	101.20040	7.86390			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.94302	101.20953	7.92357			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.58371	101.17116	11.55535			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.76550	101.20040	11.73668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.38986	101.30089	12.35950			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.54073	101.30089	8.51981			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.38986	101.30089	12.35950			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.29650	101.44699	13.26386			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.73353	101.48350	9.70964			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.23989	101.43786	13.20740			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.74668	102.16719	17.70286			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.46998	102.21271	14.43423			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.91481	102.19450	17.87057			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	55.41232	99.87885	55.27525			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.27557	111.48563	24.21655			222,971,260.00	2,000	2,600,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.49757	102.36770	11.47544			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.73894	111.51511	10.71267			557,575,550.00	5,000	995,605,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.74658	120.69176	11.71598			362,075,280.00	3,000	277,713,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.38331	122.92168	10.35586			3,073,042,000.00	25,000	85,225,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.91390	112.54971	11.88502			0.00	0	132,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.58311	105.64973	9.56067			1,056,497,300.00	10,000	9,510,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.19467	100.66243	7.17713			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.36359	100.67816	7.34564			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.57747	100.69808	7.55900			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.59998	100.70018	7.58146			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.65707	100.79857	8.63595			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.71345	101.00182	14.67749			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.44041	101.21676	18.39425			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.28185	101.26720	8.26110			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.21487	101.29746	7.19680			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439	10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871	100.00000	10.18238			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	86.43048	98.80121	86.22875			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	76.43057	97.87620	76.27424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On 03/01/2013	Spot Bond	99.84733	50.03826	99.84733	50.03824			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	68.26148	99.82860	68.13427			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	92.44977	99.36331	92.21768			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	72.44650	97.76060	72.30620			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.41645	120.75743	12.38409			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.37915	101.23503	44.92967			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.04802	101.32511	14.79414			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.02287	101.70719	19.97253			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.79513	110.55481	13.76164			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.49300	100.00000	63.33918			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.74823	100.00000	63.59380			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.83331	100.00000	63.67868			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.72457	100.80302	21.67157			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.44984	100.83292	13.41701			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.00008	100.83423	9.97568			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	92.71965	100.00000	92.49730			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	92.24448	100.36906	92.02255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.99126	128.75000	10.96637			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.93555	121.77342	14.89635			0.00	0	94,800,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.80068	243.55465	7.76538			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.87438	107.94222	20.82466			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.87490	110.97172	10.84841			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.10340	113.15781	9.08088			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.96988	112.59168	8.94778			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.80475	113.82178	8.78286			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	60.31931	96.69614	60.18802			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.81916	95.45272	49.71247			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.50178	87.68655	16.46867			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.93639	93.89641	38.85413			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.44025	92.71091	32.37206			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.58203	86.49267	13.55523			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.23770	90.84932	24.18760			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.47220	87.67412	16.43915			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.03663	67.16812	2.03338			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.98494	100.00000	7.96979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03215	100.00000	100.00000	0.03209			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.98494	100.00000	100.00000	7.96979			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.39495	100.00000	100.00000	21.35436			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.88811	100.00000	100.00000	21.84658			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.51951	100.00000	100.00000	20.48058			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.51951	100.00000	100.00000	20.48058			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.45693	100.00000	100.00000	19.42002			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.45693	100.00000	100.00000	19.42002			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.41437	100.00000	100.00000	18.37944			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.41437	100.00000	100.00000	18.37944			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.32867	100.00000	100.00000	17.29579			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.32867	100.00000	100.00000	17.29579			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.33798	100.00000	100.00000	16.30698			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.33798	100.00000	100.00000	16.30698			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.37470	100.00000	100.00000	15.34553			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.37470	100.00000	100.00000	15.34553			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.55088	100.00000	100.00000	14.52327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.29880	100.00000	10.27926			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.72847	100.00000	9.71001			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.66434	100.00000	8.64790			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.18452	100.00000	8.16899			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.70196	100.00000	7.68735			0.00	0	0.00

Total for j-Bonds : 514,031,678,279,010.00 ,047,225,027 89 390 690 727.00

Grand Total: 14,031,807,433,128.00 147,244,459 89 392 049 658.00