



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/01/2013

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			8.59700	8.59700	8.58440	8.58440		13.21	123,005,876.00	14,308	308,951.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.37840	0.00438	4.56880	0.00457	4.378	24.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,407.37840	2.40738	2,420.16880	2.42017	2,407.378	24.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.53670	0.01254	12.80010	0.01280	12.537	20.91	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,615.53670	1.61554	1,628.40010	1.62840	1,615.537	20.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	7.74150	0.00774	7.97360	0.00797	7.741	22.35	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,960.74150	1.96074	1,973.57360	1.97357	1,960.741	22.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.24080	0.00524	5.44560	0.00545	5.241	23.50	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,258.24080	2.25824	2,271.04560	2.27105	2,258.241	23.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	32.93370	0.03293	33.25080	0.03325	32.934	17.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	985.93370	0.98593	998.85080	0.99885	985.934	17.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	30.28560	0.03029	30.60970	0.03061	30.286	18.02	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,033.28560	1.03329	1,046.20970	1.04621	1,033.286	18.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	16.40100	0.01640	16.69800	0.01670	16.401	19.95	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,419.40100	1.41940	1,432.29800	1.43230	1,419.401	19.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	41.88800	0.04189	42.17490	0.04217	41.888	17.10	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	854.88800	0.85489	867.77490	0.86777	854.888	17.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	39.12640		0.03913	39.41640	0.03942	39.126	17.30	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	892.12640		0.89213	905.01640	0.90502	892.126	17.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	35.86920		0.03587	36.17570	0.03618	35.869	17.54	0.00	0	8,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	938.86920		0.93887	951.77570	0.95178	938.869	17.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	50.80300		0.05080	51.06010	0.05106	50.803	16.53	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	753.80300		0.75380	766.66010	0.76666	753.803	16.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	49.02260		0.04902	49.28760	0.04929	49.023	16.63	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	772.02260		0.77202	784.88760	0.78489	772.023	16.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	46.49160		0.04649	46.76620	0.04677	46.492	16.79	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	799.49160		0.79949	812.36620	0.81237	799.492	16.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	89.59750		0.08960	89.48030	0.08948	89.598	15.02	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	492.59750		0.49260	505.08030	0.50508	492.598	15.02	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	73.55220		0.07355	73.64010	0.07364	73.552	15.51	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	576.55220		0.57655	589.24010	0.58924	576.552	15.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	55.60130		0.05560	55.83460	0.05583	55.601	16.28	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	708.60130		0.70860	721.43460	0.72143	708.601	16.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	135.09420		0.13509	0.00000	0.00000	135.094	14.11	202,641.30	1,500	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	338.09420		0.33809	0.00000	0.00000	338.094	14.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	121.85300		0.12185	121.18260	0.12118	121.853	14.34	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	374.85300		0.37485	386.78260	0.38678	374.853	14.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	109.93350		0.10993	109.48140	0.10948	109.934	14.57	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	412.93350		0.41293	425.08140	0.42508	412.933	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	203.81290		0.20381	201.39530	0.20140	203.813	13.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	206.81290		0.20681	216.99530	0.21700	206.813	13.21	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	166.04780		0.16605	164.47630	0.16448	166.048	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	269.04780		0.26905	280.07630	0.28008	269.048	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	149.78370		0.14978	148.55920	0.14856	149.784	13.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	302.78370		0.30278	314.15920	0.31416	302.784	13.89	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	376.57810		0.37658	370.09320	0.37009	376.578	12.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	79.57810		0.07958	85.69320	0.08569	79.578	12.62	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	310.89630		0.31090	305.84720	0.30585	310.896	12.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	113.89630		0.11390	121.44720	0.12145	113.896	12.82	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	253.30920		0.25331	249.64090	0.24964	253.309	13.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	156.30920		0.15631	165.24090	0.16524	156.309	13.01	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	665.85720		0.66586	655.40280	0.65540	665.857	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	18.85720		0.01886	21.00280	0.02100	18.857	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	620.31060		0.62031	610.25860	0.61026	620.311	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	23.31060		0.02331	25.85860	0.02586	23.311	12.58	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	531.94690		0.53195	522.84500	0.52285	531.947	12.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	34.94690		0.03495	38.44500	0.03845	34.947	12.41	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	712.15690		0.71216	701.34780	0.70135	712.157	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	15.15690		0.01516	16.94780	0.01695	15.157	12.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.69930		8.69930	8.68580	8.68580		14.42	17,398,600.00	2,000	50,997.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	113.28260		0.11328	112.95410	0.11295	113.283	18.21	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,113.98260		1.11398	1,127.15410	1.12715	1,113.983	18.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	98.40250		0.09840	98.19190	0.09819	98.403	18.77	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,249.10250		1.24910	1,262.39190	1.26239	1,249.103	18.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	311.24920		0.31125	308.46120	0.30846	311.249	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	371.94920		0.37195	382.66120	0.38266	371.949	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	169.49840		0.16950	168.68020	0.16868	169.498	16.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	770.19840		0.77020	782.88020	0.78288	770.198	16.69	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	152.69970		0.15270	152.03460	0.15203	152.700	17.08	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	853.39970		0.85340	866.23460	0.86623	853.400	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	318.64320		0.31864	315.73780	0.31574	318.643	14.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	359.34320		0.35934	369.93780	0.36994	359.343	14.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	314.92310		0.31492	312.07680	0.31208	314.923	14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	365.62310		0.36562	376.27680	0.37628	365.623	14.61	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.80610		8.80610	8.79300	8.79300		15.15	3,126,165.50	355	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	158.37440		0.15837	156.68710	0.15669	158.374	19.61	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,552.27440		1.55227	1,563.68710	1.56369	1,552.274	19.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	231.49030		0.23149	229.19530	0.22920	231.490	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,065.39030		1.06539	1,076.19530	1.07620	1,065.390	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	229.84880		0.22985	227.56760	0.22757	229.849	17.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,073.74880		1.07375	1,084.56760	1.08457	1,073.749	17.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	228.22610		0.22823	225.95580	0.22596	228.226	17.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,082.12610		1.08213	1,092.95580	1.09296	1,082.126	17.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	469.01360		0.46901	464.46250	0.46446	469.014	15.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	412.91360		0.41291	421.46250	0.42146	412.914	15.00	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.90580		8.90580	8.89280	8.89280		15.70	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	235.50340		0.23550	234.61600	0.23462	235.503	19.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,599.70340		1.59970	1,611.81600	1.61182	1,599.703	19.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	508.35440		0.50835	505.93330	0.50593	508.354	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	602.55440		0.60255	613.13330	0.61313	602.554	15.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	498.79620		0.49880	496.45360	0.49645	498.796	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	620.89620		0.62090	631.55360	0.63155	620.896	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	326.79760		0.32680	325.55550	0.32556	326.798	17.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,110.99760		1.11100	1,122.75550	1.12276	1,110.998	17.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	544.45980		0.54446	541.73530	0.54174	544.460	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	538.65980		0.53866	548.93530	0.54894	538.660	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	534.09000		0.53409	531.45430	0.53145	534.090	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	556.19000		0.55619	566.55430	0.56655	556.190	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	516.08300		0.51608	513.59670	0.51360	516.083	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	588.18300		0.58818	598.69670	0.59870	588.183	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,041.20850		1.04121	1,033.07970	1.03308	1,041.209	13.77	0.00	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	135.40850		0.13541	140.27970	0.14028	135.409	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	603.10320		0.60310	599.95950	0.59996	603.103	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	447.30320		0.44730	457.15950	0.45716	447.303	15.25	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.08800		9.08800	9.07330	9.07330		16.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,026.00500		1.02600	1,021.29440	1.02129	1,026.005	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	488.00500		0.48800	497.99440	0.49799	488.005	14.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	651.93040		0.65193	646.40760	0.64641	651.930	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,163.93040		1.16393	1,173.10760	1.17311	1,163.930	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,358.46090		1.35846	1,351.06430	1.35106	1,358.461	14.37	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	270.46090		0.27046	277.76430	0.27776	270.461	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,078.19410		1.07819	1,073.76290	1.07376	1,078.194	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	440.19410		0.44019	450.46290	0.45046	440.194	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,051.77770		1.05178	1,047.21620	1.04722	1,051.778	14.75	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	463.77770		0.46378	473.91620	0.47392	463.778	14.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.82360		9.82360	9.80990	9.80990		17.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,438.98160		1.43898	1,440.48890	1.44049	1,438.982	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	765.38160		0.76538	780.58890	0.78059	765.382	16.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,419.63650		1.41964	1,420.92120	1.42092	1,419.636	16.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	796.03650		0.79604	811.02120	0.81102	796.036	16.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,400.78000		1.40078	1,401.83640	1.40184	1,400.780	16.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	827.18000		0.82718	841.93640	0.84194	827.180	16.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.59700		8.59700	8.58440	8.58440		13.21	0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	16,950.02660		0.16950	16,785.38150	0.16785	16,950.027	13.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	26,250.02660		0.26250	27,345.38150	0.27345	26,250.027	13.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,290.58220		0.15291	15,161.60800	0.15162	15,290.582	13.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	29,590.58220		0.29591	30,721.60800	0.30722	29,590.582	13.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	14,978.37020		0.14978	14,855.91650	0.14856	14,978.370	13.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	30,278.37020		0.30278	31,415.91650	0.31416	30,278.370	13.89	0.00	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	14,672.45520		0.14672	14,556.18340	0.14556	14,672.455	13.93	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	30,972.45520		0.30972	32,116.18340	0.32116	30,972.455	13.93	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,603.03790		0.08603	8,596.74240	0.08597	8,603.038	15.12	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	50,903.03790		0.50903	52,156.74240	0.52157	50,903.038	15.12	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.69930		8.69930	8.68580	8.68580		14.42	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	31,492.30870		0.31492	31,207.67820	0.31208	31,492.309	14.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	36,562.30870		0.36562	37,627.67820	0.37628	36,562.309	14.61	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	31,124.92100		0.31125	30,846.11630	0.30846	31,124.921	14.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	37,194.92100		0.37195	38,266.11630	0.38266	37,194.921	14.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	31,864.32350		0.31864	31,573.77700	0.31574	31,864.324	14.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	35,934.32350		0.35934	36,993.77700	0.36994	35,934.324	14.57	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.80610		8.80610	8.79300	8.79300		15.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	41,275.96060		0.41276	40,879.49930	0.40879	41,275.961	15.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	50,665.96060		0.50666	51,579.49930	0.51579	50,665.961	15.47	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	40,930.52830		0.40931	40,537.83070	0.40538	40,930.528	15.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	51,320.52830		0.51321	52,237.83070	0.52238	51,320.528	15.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	41,624.48990		0.41624	41,224.51870	0.41225	41,624.490	15.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	50,014.48990		0.50014	50,924.51870	0.50925	50,014.490	15.44	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.01680		14.01680	13.87420	13.87420		11.67	0.00	0	8,677.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	737.45810		0.73746	599.28860	0.59929	737.458	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	60.65810		0.06066	65.08860	0.06509	60.658	11.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	729.29980		0.72930	591.39740	0.59140	729.300	11.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	62.49980		0.06250	67.19740	0.06720	62.500	11.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	721.18440		0.72118	583.55790	0.58356	721.184	11.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	64.38440		0.06438	69.35790	0.06936	64.384	11.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	168.70580		0.16871	104.48950	0.10449	168.706	12.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	551.90580		0.55191	630.28950	0.63029	551.906	12.65	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	589.98140		0.58998	458.44380	0.45844	589.981	11.34	0.00	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	103.18140		0.10318	114.24380	0.11424	103.181	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	472.88010		0.47288	350.17290	0.35017	472.880	11.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	156.08010		0.15608	175.97290	0.17597	156.080	11.46	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	354.89790		0.35490	248.05070	0.24805	354.898	11.60	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	238.09790		0.23810	273.85070	0.27385	238.098	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.17860		14.17860	14.03380	14.03380		12.74	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	290.79980		0.29080	230.31270	0.23031	290.800	14.15	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	912.19980		0.91220	996.51270	0.99651	912.200	14.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	196.22830		0.19623	150.44120	0.15044	196.228	15.20	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,317.62830		1.31763	1,416.64120	1.41664	1,317.628	15.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	423.26000		0.42326	343.71330	0.34371	423.260	13.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	584.66000		0.58466	649.91330	0.64991	584.660	13.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	402.79730		0.40280	325.99060	0.32599	402.797	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	624.19730		0.62420	692.19060	0.69219	624.197	13.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	328.20500		0.32821	262.15810	0.26216	328.205	13.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	799.60500		0.79960	878.35810	0.87836	799.605	13.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	676.29940		0.67630	567.71450	0.56771	676.299	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	287.69940		0.28770	323.91450	0.32391	287.699	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	670.64150		0.67064	562.51530	0.56252	670.641	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	292.04150		0.29204	328.71530	0.32872	292.042	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	665.01730		0.66502	557.35850	0.55736	665.017	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	296.41730		0.29642	333.55850	0.33356	296.417	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,195.29990		2.19530	2,048.92650	2.04893	2,195.300	13.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	16.69990		0.01670	15.12650	0.01513	16.700	13.79	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,246.37530		1.24638	1,108.05500	1.10805	1,246.375	11.51	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	67.77530		0.06778	74.25500	0.07426	67.775	11.51	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.34760		14.34760	14.20300	14.20300		13.24	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	498.59670		0.49860	431.34030	0.43134	498.597	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	900.99670		0.90100	978.34030	0.97834	900.997	13.99	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	495.65790		0.49566	428.70050	0.42870	495.658	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	908.05790		0.90806	985.70050	0.98570	908.058	14.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	501.56050		0.50156	433.99920	0.43400	501.561	13.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	893.96050		0.89396	970.99920	0.97100	893.961	13.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.50490		14.50490	14.36050	14.36050		14.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	652.02720		0.65203	567.92450	0.56792	652.027	14.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,047.12720		1.04713	1,107.42450	1.10742	1,047.127	14.65	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	648.97740		0.64898	565.16580	0.56517	648.977	14.67	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,054.07740		1.05408	1,114.66580	1.11467	1,054.077	14.67	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	655.09430		0.65509	570.69980	0.57070	655.094	14.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,040.19430		1.04019	1,100.19980	1.10020	1,040.194	14.64	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09870		0.09870	0.09980	0.09980		15.54	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	898.79150		0.00899	1,004.39020	0.01004	898.791	15.43	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	28.79150		0.00029	24.39020	0.00024	28.792	15.43	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	219.01100		0.00219	276.95640	0.00277	219.011	15.54	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	349.01100		0.00349	296.95640	0.00297	349.011	15.54	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	35.92300		0.00036	49.21360	0.00049	35.923	17.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,165.92300		0.01166	1,069.21360	0.01069	1,165.923	17.94	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09990		0.09990	0.10100	0.10100		16.51	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,079.89460		0.01080	1,180.49490	0.01180	1,079.895	16.10	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	89.89460		0.00090	80.49490	0.00080	89.895	16.10	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	434.78340		0.00435	498.93440	0.00499	434.783	16.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	444.78340		0.00445	398.93440	0.00399	444.783	16.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	163.16730		0.00163	191.59300	0.00192	163.167	18.58	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,173.16730		0.01173	1,091.59300	0.01092	1,173.167	18.58	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.40300		11.40300	11.32990	11.32990		11.58	16,534,350.00	1,450	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	478.25300		0.47825	437.17690	0.43718	478.253	10.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	75.25300		0.07525	107.27690	0.10728	75.253	10.89	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	470.95690		0.47096	430.40900	0.43041	470.957	10.91	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	77.95690		0.07796	110.50900	0.11051	77.957	10.91	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	22.68230		0.02268	21.51270	0.02151	22.682	14.94	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,259.68230		1.25968	1,331.61270	1.33161	1,259.682	14.94	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	500.52660		0.50053	457.85840	0.45786	500.527	10.84	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	67.52660		0.06753	97.95840	0.09796	67.527	10.84	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	485.61390		0.48561	444.00680	0.44401	485.614	10.88	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	72.61390		0.07261	104.10680	0.10411	72.614	10.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.54810		11.54810	11.47390	11.47390		13.00	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	551.21390		0.55121	516.20620	0.51621	551.214	12.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	243.11390		0.24311	282.30620	0.28231	243.114	12.43	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	545.65620		0.54566	510.92390	0.51092	545.656	12.44	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	247.55620		0.24756	287.02390	0.28702	247.556	12.44	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	540.14090		0.54014	505.68790	0.50569	540.141	12.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	252.04090		0.25204	291.78790	0.29179	252.041	12.46	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.70150		11.70150	11.62780	11.62780		13.55	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	426.55300		0.42655	408.71590	0.40872	426.553	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	715.05300		0.71505	770.91590	0.77092	715.053	14.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	423.35470		0.42335	405.68290	0.40568	423.355	14.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	721.85470		0.72185	777.88290	0.77788	721.855	14.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	420.18190		0.42018	402.67410	0.40267	420.182	14.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	728.68190		0.72868	784.87410	0.78487	728.682	14.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.84570		11.84570	11.77240	11.77240		14.12	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	959.98740		0.95999	920.19810	0.92020	959.987	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	314.28740		0.31429	347.79810	0.34780	314.287	13.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	827.12180		0.82712	794.49690	0.79450	827.122	13.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	424.42180		0.42442	465.09690	0.46510	424.422	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	802.37810		0.80238	770.78750	0.77079	802.378	13.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	449.67810		0.44968	491.38750	0.49139	449.678	13.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	778.36530		0.77837	747.78490	0.74778	778.365	13.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	475.66530		0.47567	518.38490	0.51838	475.665	13.57	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.48140		114.48140	114.45170	114.45170			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,491.40000		3.49140	3,461.70000	3.46170	3,491.400		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	3,481.40000		3.48140	3,451.70000	3.45170	3,481.400		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	3,471.40000		3.47140	3,441.70000	3.44170	3,471.400		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			114.18383		114.18383	114.14751	114.14751			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,193.83000		8.19383	8,157.51000	8.15751	8,193.830		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	8,183.83000		8.18383	8,147.51000	8.14751	8,183.830		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	8,173.83000		8.17383	8,137.51000	8.13751	8,173.830		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			119.41163		119.41163	119.37186	119.37186			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,421.63000		6.42163	6,381.86000	6.38186	6,421.630		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	6,411.63000		6.41163	6,371.86000	6.37186	6,411.630		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	6,401.63000		6.40163	6,361.86000	6.36186	6,401.630		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	489.81700		489.81700	489.55500	489.55500			0.00	0	12.00	
AL7T	On 02/05/2013	Index Future	495.98600		495.98600	495.71800	495.71800			0.00	0	0.00	
ALBI	On 07/02/2013	Index Future	436.97700		436.97700	436.46700	436.46700			0.00	0	1,070.00	
ALBI	On 02/05/2013	Index Future	442.48000		442.48000	441.96100	441.96100			0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.99310		8.99310	8.86360	8.86360		9.75	11,385,264.60	1,266	7,961.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	504.99260	0.50499	392.78720	0.39279	504.993	10.06	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	21.89260	0.02189	39.18720	0.03919	21.893	10.06	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	686.20020	0.68620	562.08940	0.56209	686.200	11.17	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	11.70020	0.01170	17.08940	0.01709	11.700	11.17	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	638.23760	0.63824	515.19070	0.51519	638.238	10.88	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	13.73760	0.01374	20.19070	0.02019	13.738	10.88	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	590.66610	0.59067	469.76070	0.46976	590.666	10.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	16.16610	0.01617	24.76070	0.02476	16.166	10.59	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	9.04290		9.04290	8.91400	8.91400			45,214.50	5	7,641.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	282.90000	0.28290	154.00000	0.15400	282.900		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	302.90000	0.30290	174.00000	0.17400	302.900		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	292.90000	0.29290	164.00000	0.16400	292.900		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	9.09440		9.09440	8.96800	8.96800		11.64	0.00	0	2,750.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	443.21880	0.44322	377.84310	0.37784	443.219	11.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	258.81880	0.25882	319.84310	0.31984	258.819	11.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	453.88250	0.45388	387.31690	0.38732	453.883	11.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	249.48250	0.24948	309.31690	0.30932	249.483	11.37	0.00	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	448.52780		0.44853	382.55640	0.38256	448.528	11.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	254.12780		0.25413	314.55640	0.31456	254.128	11.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.14090		9.14090	9.01760	9.01760		12.10	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	313.57530		0.31358	278.62470	0.27862	313.575	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	652.67530		0.65268	741.02470	0.74102	652.675	12.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	319.30810		0.31931	283.49420	0.28349	319.308	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	638.40810		0.63841	725.89420	0.72589	638.408	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	316.42540		0.31643	281.04840	0.28105	316.425	12.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	645.52540		0.64553	733.44840	0.73345	645.525	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.52480		9.52480	9.42190	9.42190		13.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,372.97400		2.37297	2,278.74110	2.27874	2,372.974	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	98.17400		0.09817	106.84110	0.10684	98.174	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,328.94500		2.32894	2,235.09200	2.23509	2,328.945	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	104.14500		0.10415	113.19200	0.11319	104.145	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,285.19270		2.28519	2,191.73050	2.19173	2,285.193	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	110.39270		0.11039	119.83050	0.11983	110.393	12.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.72080		8.72080	8.61990	8.61990		13.36	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	252.19320		0.25219	204.20240	0.20420	252.193	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	171.39320		0.17139	224.30240	0.22430	171.393	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	246.80550		0.24681	199.98290	0.19998	246.805	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	176.00550		0.17601	230.08290	0.23008	176.005	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	241.49270		0.24149	195.83670	0.19584	241.493	13.34	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	180.69270		0.18069	235.93670	0.23594	180.693	13.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.80570		8.80570	8.70380	8.70380		13.15	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	257.66120		0.25766	223.06600	0.22307	257.661	13.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	391.96120		0.39196	459.26600	0.45927	391.961	13.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	254.18500		0.25419	220.04130	0.22004	254.185	13.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	398.48500		0.39849	466.24130	0.46624	398.485	13.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	250.75220		0.25075	217.05780	0.21706	250.752	13.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	405.05220		0.40505	473.25780	0.47326	405.052	13.60	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06120		0.06120	0.06040	0.06040			0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00050	20,000.00050	20,000.00060	20,000.00060	20,000.00060			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03440		0.03440	0.03410	0.03410			0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00000	30,000.00000	30,000.00000	30,000.00000	30,000.00000			0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00010	35,000.00010	35,000.00020	35,000.00020	35,000.00020			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			0.31070		0.31070	0.34730	0.34730			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.13520		0.13520	0.21710	0.21710			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			9.43560		9.43560	9.39320	9.39320		12.63	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	385.95010		0.38595	359.90810	0.35991	385.950	12.22	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	90.35010		0.09035	106.70810	0.10671	90.350	12.22	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	379.09890		0.37910	353.40420	0.35340	379.099	12.23	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	93.49890		0.09350	110.20420	0.11020	93.499	12.23	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	372.32210		0.37232	346.97590	0.34698	372.322	12.24	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	96.72210		0.09672	113.77590	0.11378	96.722	12.24	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.56330		9.56330	9.52060	9.52060		13.46	0.00	0	1,025.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	353.78350		0.35378	350.86650	0.35087	353.783	13.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	330.48350		0.33048	370.26650	0.37027	330.483	13.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	349.40700		0.34941	346.91360	0.34691	349.407	13.46	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	336.10700		0.33611	376.31360	0.37631	336.107	13.46	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	345.31690		0.34532	343.00470	0.34300	345.317	13.49	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	342.01690		0.34202	382.40470	0.38240	342.017	13.49	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				11.80970	11.80970	11.73610	11.73610		13.97	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	588.34040		0.58834	565.11790	0.56512	588.340	14.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	668.64040		0.66864	719.01790	0.71902	668.640	14.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	584.57800		0.58458	561.54900	0.56155	584.578	14.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	674.87800		0.67488	725.44900	0.72545	674.878	14.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	580.84520		0.58085	558.00410	0.55800	580.845	14.16	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	681.14520		0.68115	731.90410	0.73190	681.145	14.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry				8.54080	8.54080	8.52820	8.52820		11.70	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	691.86340		0.69186	679.48480	0.67948	691.863	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	1.06340		0.00106	1.28480	0.00128	1.063	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	543.62740		0.54363	531.67350	0.53167	543.627	12.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	2.82740		0.00283	3.47350	0.00347	2.827	12.44	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	84.55240		0.08455	83.88440	0.08388	84.552	12.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	143.75240		0.14375	155.68440	0.15568	143.752	12.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	13.55580		0.01356	14.60830	0.01461	13.556	14.61	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	492.75580		0.49276	506.40830	0.50641	492.756	14.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	81.07670		0.08108	80.55480	0.08055	81.077	12.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	150.27670		0.15028	162.35480	0.16235	150.277	12.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	77.72760		0.07773	77.34400	0.07734	77.728	12.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	156.92760		0.15693	169.14400	0.16914	156.928	12.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	50.53510		0.05054	51.14300	0.05114	50.535	12.75	0.00	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 29/01/2013	Any day expiry	8.72	Put	229.73510		0.22974	242.94300	0.24294	229.735	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.57360	8.57360	8.56100	8.56100			12.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	115.49610	0.11550	114.69080	0.11469	115.496		13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	261.89610	0.26190	273.69080	0.27369	261.896		13.39	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	52.52940	0.05253	53.05360	0.05305	52.529		14.83	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	498.92940	0.49893	512.05360	0.51205	498.929		14.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	157.50570	0.15751	155.54770	0.15555	157.506		12.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	183.90570	0.18391	194.54770	0.19455	183.906		12.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	153.53210	0.15353	151.68670	0.15169	153.532		12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	189.93210	0.18993	200.68670	0.20069	189.932		12.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	149.65040	0.14965	147.91440	0.14791	149.650		12.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	196.05040	0.19605	206.91440	0.20691	196.050		12.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	729.77610	0.72978	718.15990	0.71816	729.776		12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	6.17610	0.00618	7.15990	0.00716	6.176		12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	587.16160	0.58716	576.43620	0.57644	587.162		12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	13.56160	0.01356	15.43620	0.01544	13.562		12.43	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.60630	8.60630	8.59370	8.59370			13.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	92.71880	0.09272	92.54100	0.09254	92.719		15.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	546.41880	0.54642	558.84100	0.55884	546.419		15.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	99.85870	0.09986	99.58490	0.09958	99.859		15.22	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	513.55870	0.51356	525.88490	0.52588	513.559		15.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	96.21580	0.09622	95.99180	0.09599	96.216		15.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	529.91580	0.52992	542.29180	0.54229	529.916		15.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	94.44890	0.09445	94.24980	0.09425	94.449		15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	538.14890	0.53815	550.54980	0.55055	538.149		15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	633.49690	0.63350	623.70750	0.62371	633.497		12.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	27.19690	0.02720	30.00750	0.03001	27.197		12.62	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.64240	8.64240	8.62950	8.62950			13.96	0.00	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	9.04	Call	148.15670		0.14816	147.29720	0.14730	148.157	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	545.75670		0.54576	557.79720	0.55780	545.757	15.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	146.01270		0.14601	145.18090	0.14518	146.013	15.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	553.61270		0.55361	565.68090	0.56568	553.613	15.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	143.90340		0.14390	143.09860	0.14310	143.903	15.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	561.50340		0.56150	573.59860	0.57360	561.503	15.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	686.03820		0.68604	676.61540	0.67662	686.038	12.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	43.63820		0.04364	47.11540	0.04712	43.638	12.91	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	152.54910		0.15255	151.63540	0.15164	152.549	15.49	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	530.14910		0.53015	542.13540	0.54214	530.149	15.49	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.74280		8.74280	8.72930	8.72930		14.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	143.87720		0.14388	143.12170	0.14312	143.877	18.48	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,201.07720		1.20108	1,213.82170	1.21382	1,201.077	18.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	245.48520		0.24549	243.87830	0.24388	245.485	16.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	692.68520		0.69269	704.57830	0.70458	692.685	16.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	243.17960		0.24318	241.60020	0.24160	243.180	16.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	700.37960		0.70038	712.30020	0.71230	700.380	16.35	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	240.91030		0.24091	239.35310	0.23935	240.910	16.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	708.11030		0.70811	720.05310	0.72005	708.110	16.39	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.78240		8.78240	8.76910	8.76910		15.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	269.74150		0.26974	267.38700	0.26739	269.742	16.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	787.34150		0.78734	798.28700	0.79829	787.341	16.75	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	267.53730		0.26754	265.20440	0.26520	267.537	16.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	795.13730		0.79514	806.10440	0.80610	795.137	16.78	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	177.57750		0.17758	176.03260	0.17603	177.578	18.54	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,235.17750		1.23518	1,246.93260	1.24693	1,235.178	18.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	283.46160		0.28346	280.97660	0.28098	283.462	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	741.06160		0.74106	751.87660	0.75188	741.062	16.54	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Call	271.96910		0.27197	269.59270	0.26959	271.969	16.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	779.56910		0.77957	790.49270	0.79049	779.569	16.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.81400		8.81400	8.80090	8.80090		15.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	305.18070		0.30518	302.18930	0.30219	305.181	16.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	801.18070		0.80118	811.28930	0.81129	801.181	16.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	202.95780		0.20296	200.79710	0.20080	202.958	18.60	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,268.95780		1.26896	1,279.89710	1.27990	1,268.958	18.60	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	312.24380		0.31224	309.19400	0.30919	312.244	16.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	778.24380		0.77824	788.29400	0.78829	778.244	16.69	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	309.86510		0.30987	306.83410	0.30683	309.865	16.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	785.86510		0.78587	795.93410	0.79593	785.865	16.73	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	307.50990		0.30751	304.50020	0.30450	307.510	16.76	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	793.50990		0.79351	803.60020	0.80360	793.510	16.76	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.04038		114.04038	114.00253	114.00253			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,050.38000		1.05038	1,012.53000	1.01253	1,050.380		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	1,040.38000		1.04038	1,002.53000	1.00253	1,040.380		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	1,030.38000		1.03038	992.53000	0.99253	1,030.380		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			8.66416		92.00412	8.69741	91.71518			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

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	8.54	Put	1,091.81000		1.09181	1,380.75000	1.38075	1,091.810		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	1,003.12000		1.00312	1,292.06000	1.29206	1,003.120		0.00	0	0.00
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	914.56000		0.91456	1,203.50000	1.20350	914.560		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			437.07800		437.07800	436.57100	436.57100			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	40,880.00000		4.08800	35,810.00000	3.58100	40,880.000		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	40,780.00000		4.07800	35,710.00000	3.57100	40,780.000		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	40,680.00000		4.06800	35,610.00000	3.56100	40,680.000		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			442.58200		442.58200	442.06700	442.06700			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	95,920.00000		9.59200	90,770.00000	9.07700	95,920.000		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	95,820.00000		9.58200	90,670.00000	9.06700	95,820.000		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	95,720.00000		9.57200	90,570.00000	9.05700	95,720.000		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			200.42900		200.42900	200.43700	200.43700			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.95300		202.95300	202.96000	202.96000			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.76100		542.76100	542.58700	542.58700			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.04000		94.96000	5.07000	94.93000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.98000		95.02000	4.96000	95.04000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.95000		95.05000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.93000		95.07000	4.92000	95.08000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.90000		95.10000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.90000		95.10000	4.91000	95.09000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.94000		95.06000	4.95000	95.05000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.29000		94.71000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.43000		94.57000	5.41000	94.59000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.17310		7.17310	7.04320	7.04320		8.86		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	309.36340		0.30936	208.72230	0.20872	309.363	9.22		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	26.26340		0.02626	55.52230	0.05552	26.263	9.22		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	301.02420		0.30102	201.75090	0.20175	301.024	9.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	27.92420		0.02792	58.55090	0.05855	27.924	9.21		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	292.76920		0.29277	194.89850	0.19490	292.769	9.20		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	29.66920		0.02967	61.69850	0.06170	29.669	9.20		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.21730		7.21730	7.08600	7.08600		11.00		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	166.60840		0.16661	124.93410	0.12493	166.608	11.47	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	289.30840		0.28931	378.93410	0.37893	289.308	11.47	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	163.30470		0.16330	122.44770	0.12245	163.305	11.51	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	296.00470		0.29600	386.44770	0.38645	296.005	11.51	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	160.06260		0.16006	120.01260	0.12001	160.063	11.54	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	302.76260		0.30276	394.01260	0.39401	302.763	11.54	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			6.78126		110.50150	6.79829	110.37356			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,922.77000		1.92277	1,794.83000	1.79483	1,922.770		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	1,996.19000		1.99619	1,868.25000	1.86825	1,996.190		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	2,069.54000		2.06954	1,941.60000	1.94160	2,069.540		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			6.82932		107.92428	6.84706	107.79380			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,536.48000		1.53648	1,406.00000	1.40600	1,536.480		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	1,608.70000		1.60870	1,478.22000	1.47822	1,608.700		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	1,680.86000		1.68086	1,550.38000	1.55038	1,680.860		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			6.88178		109.35340	6.89997	109.22274			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,883.58000		2.88358	2,752.92000	2.75292	2,883.580		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	2,952.95000		2.95295	2,822.29000	2.82229	2,952.950		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,022.26000		3.02226	2,891.60000	2.89160	3,022.260		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.31742		125.10740	5.32818	125.07860		1.97	45,038,664.00	360	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,541.47000		2.54147	2,512.79000	2.51279	2,541.470	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.20000		0.00020	0.32000	0.00032	0.200	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,112.30000		3.11230	3,083.52000	3.08352	3,112.300	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.01000		0.00001	0.03000	0.00003	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,628.30000		3.62830	3,599.50000	3.59950	3,628.300	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	3,756.84000		3.75684	3,728.04000	3.72804	3,756.840	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	3,885.20000		3.88520	3,856.40000	3.85640	3,885.200	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			5.31950		119.81807	5.33191	119.78785		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	588.10000		0.58810	576.97000	0.57697	588.100	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	513.85000		0.51385	532.94000	0.53294	513.850	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	601.09000		0.60109	589.74000	0.58974	601.090	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	502.51000		0.50251	521.38000	0.52138	502.510	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	575.28000		0.57528	564.36000	0.56436	575.280	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	525.37000		0.52537	544.67000	0.54467	525.370	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.31915		116.30324	5.33554	116.27220		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,086.24000		1.08624	1,069.93000	1.06993	1,086.240	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	556.00000		0.55600	570.73000	0.57073	556.000	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,098.02000		1.09802	1,081.59000	1.08159	1,098.020	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	548.96000		0.54896	563.57000	0.56357	548.960	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,074.54000		1.07454	1,058.35000	1.05835	1,074.540	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	563.12000		0.56312	577.97000	0.57797	563.120	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.25340		129.58968	7.29085	129.20502		12.36		2,591,793.60	20	55,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	960.10000	0.96010	893.42000	0.89342	960.100	960.100	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,605.83000	3.60583	3,923.81000	3.92381	3,605.830	3,605.830	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,989.50000	1.98950	1,855.84000	1.85584	1,989.500	1,989.500	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,024.50000	2.02450	2,275.50000	2.27550	2,024.500	2,024.500	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,201.22000	2.20122	2,055.25000	2.05525	2,201.220	2,201.220	12.38		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,825.27000	1.82527	2,063.96000	2.06396	1,825.270	1,825.270	12.38		0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,994.11000	11.99411	11,617.00000	11.61700	11,994.110	11,994.110	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	14.37000	0.01437	21.92000	0.02192	14.370	14.370	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,437.41000	12.43741	12,058.71000	12.05871	12,437.410	12,437.410	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	10.80000	0.01080	16.76000	0.01676	10.800	10.800	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,388.50000	10.38850	10,020.34000	10.02034	10,388.500	10,388.500	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	38.02000	0.03802	54.52000	0.05452	38.020	38.020	12.96		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,549.40000	11.54940	11,174.21000	11.17421	11,549.400	11,549.400	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	19.00000	0.01900	28.47000	0.02847	19.000	19.000	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,727.44000	11.72744	11,351.43000	11.35143	11,727.440	11,727.440	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	17.01000	0.01701	25.66000	0.02566	17.010	17.010	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,506.09000	3.50609	3,293.56000	3.29356	3,506.090	3,506.090	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,002.59000	1.00259	1,174.72000	1.17472	1,002.590	1,002.590	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,405.95000	5.40595	5,122.39000	5.12239	5,405.950	5,405.950	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	433.88000	0.43388	534.98000	0.53498	433.880	433.880	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,536.78000	7.53678	7,202.81000	7.20281	7,536.780	7,536.780	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	163.88000	0.16388	214.57000	0.21457	163.880	163.880	12.81		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.31079	131.15622	7.34951	130.76576			12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,216.50000	4.21650	4,035.10000	4.03510	4,216.500	4,216.500	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	7.40	Put	3,319.39000		3.31939	3,528.45000	3.52845	3,319.390	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,269.98000		4.26998	4,086.90000	4.08690	4,269.980	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,272.86000		3.27286	3,480.24000	3.48024	3,272.860	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,163.39000		4.16339	3,983.67000	3.98367	4,163.390	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,366.40000		3.36640	3,577.14000	3.57714	3,366.400	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.44569	129.40034		7.48719	128.99917		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,157.92000		10.15792	9,904.54000	9.90454	10,157.920	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,584.83000		3.58483	3,732.62000	3.73262	3,584.830	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,217.77000		10.21777	9,963.54000	9.96354	10,217.770	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,554.86000		3.55486	3,701.80000	3.70180	3,554.860	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,877.11000		13.87711	13,576.70000	13.57670	13,877.110	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,079.34000		2.07934	2,180.10000	2.18010	2,079.340	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,098.18000		10.09818	9,845.66000	9.84566	10,098.180	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,615.01000		3.61501	3,763.66000	3.76366	3,615.010	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			217.91132	217.91132		217.88825	217.88825			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,921.32000		4.92132	4,898.25000	4.89825	4,921.320		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	4,911.32000		4.91132	4,888.25000	4.88825	4,911.320		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	4,901.32000		4.90132	4,878.25000	4.87825	4,901.320		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

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			287.05851		287.05851	286.98660	286.98660			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,068.51000		8.06851	7,996.60000	7.99660	8,068.510		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	8,058.51000		8.05851	7,986.60000	7.98660	8,058.510		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	8,048.51000		8.04851	7,976.60000	7.97660	8,048.510		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			290.67357		290.67357	290.59926	290.59926			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,283.57000		8.28357	8,209.26000	8.20926	8,283.570		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	8,273.57000		8.27357	8,199.26000	8.19926	8,273.570		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	8,263.57000		8.26357	8,189.26000	8.18926	8,263.570		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			5.02572		107.77929	5.02991	107.77164		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	147.36000		0.14736	149.10000	0.14910	147.360	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	230.89000		0.23089	240.28000	0.24028	230.890	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,044.74000		1.04474	1,037.83000	1.03783	1,044.740	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	2.91000		0.00291	3.65000	0.00365	2.910	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,116.08000		2.11608	2,108.43000	2.10843	2,116.080	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	2,204.95000		2.20495	2,197.30000	2.19730	2,204.950	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	2,293.72000		2.29372	2,286.07000	2.28607	2,293.720	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			4.98750		109.08218	4.99292	109.07350		1.22	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	4.87000	0.00487	4.98000	0.00498	4.870	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,521.94000	1.52194	1,530.73000	1.53073	1,521.940	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	5.20000	0.00520	5.32000	0.00532	5.200	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,505.93000	1.50593	1,514.73000	1.51473	1,505.930	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	4.55000	0.00455	4.66000	0.00466	4.550	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,537.95000	1.53795	1,546.74000	1.54674	1,537.950	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.82609	107.61309	4.83419	107.60418		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	394.31000	0.39431	391.27000	0.39127	394.310	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	423.00000	0.42300	428.87000	0.42887	423.000	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	400.08000	0.40008	397.01000	0.39701	400.080	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	417.77000	0.41777	423.61000	0.42361	417.770	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	388.58000	0.38858	385.58000	0.38558	388.580	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	428.27000	0.42827	434.18000	0.43418	428.270	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			217.77291	217.77291	217.70569	217.70569			0.00	0	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,782.91000	12.78291	12,715.69000	12.71569	12,782.910		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	12,772.91000	12.77291	12,705.69000	12.70569	12,772.910		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	12,762.91000	12.76291	12,695.69000	12.69569	12,762.910		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			220.51529	220.51529	220.44622	220.44622			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,475.29000	9.47529	9,406.22000	9.40622	9,475.290		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	9,465.29000	9.46529	9,396.22000	9.39622	9,465.290		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Call	9,455.29000		9.45529	9,386.22000	9.38622	9,455.290		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.76784		113.28771	5.78436	113.21810		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	226.01000		0.22601	221.21000	0.22121	226.010	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,191.62000		1.19162	1,256.43000	1.25643	1,191.620	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,565.72000		1.56572	1,519.07000	1.51907	1,565.720	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	134.82000		0.13482	157.78000	0.15778	134.820	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,848.55000		2.84855	2,784.48000	2.78448	2,848.550	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	18.27000		0.01827	23.81000	0.02381	18.270	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,808.80000		4.80880	4,739.44000	4.73944	4,808.800	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.40000		0.00040	0.65000	0.00065	0.400	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,642.51000		5.64251	5,572.94000	5.57294	5,642.510	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.05000		0.00005	0.09000	0.00009	0.050	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,047.23000		3.04723	2,981.88000	2.98188	3,047.230	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	13.03000		0.01303	17.29000	0.01729	13.030	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,246.80000		3.24680	3,180.43000	3.18043	3,246.800	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	9.15000		0.00915	12.39000	0.01239	9.150	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,647.49000		3.64749	3,579.67000	3.57967	3,647.490	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	4.36000		0.00436	6.15000	0.00615	4.360	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.79703		110.50062	5.81483	110.42918		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,304.54000		1.30454	1,273.48000	1.27348	1,304.540	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	892.04000		0.89204	932.42000	0.93242	892.040	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,327.35000		1.32735	1,295.86000	1.29586	1,327.350	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	874.89000		0.87489	914.84000	0.91484	874.890	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,281.95000		1.28195	1,251.32000	1.25132	1,281.950	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	909.43000		0.90943	950.24000	0.95024	909.430	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.87234		109.37733	5.89298	109.30388		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	6.00	Call	1,982.75000		1.98275	1,948.27000	1.94827	1,982.750	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,529.42000		1.52942	1,568.39000	1.56839	1,529.420	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,002.48000		2.00248	1,967.77000	1.96777	2,002.480	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,513.74000		1.51374	1,552.48000	1.55248	1,513.740	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,963.51000		1.96351	1,929.28000	1.92928	1,963.510	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,545.61000		1.54561	1,584.83000	1.58483	1,545.610	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			6.00955		110.85525	6.03124	110.74340		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,370.85000		6.37085	6,259.41000	6.25941	6,370.850	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.66000		0.00066	1.07000	0.00107	0.660	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,134.03000		7.13403	7,022.30000	7.02230	7,134.030	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.16000		0.00016	0.28000	0.00028	0.160	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,476.00000		9.47600	9,364.15000	9.36415	9,476.000	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	9,706.56000		9.70656	9,594.71000	9.59471	9,706.560	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	9,936.48000		9.93648	9,824.63000	9.82463	9,936.480	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			6.04675		112.19533	6.06974	112.08117		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,228.20000		2.22820	2,168.45000	2.16845	2,228.200	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	978.62000		0.97862	1,033.03000	1.03303	978.620	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,259.50000		2.25950	2,199.16000	2.19916	2,259.500	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	960.94000		0.96094	1,014.76000	1.01476	960.940	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,197.11000		2.19711	2,137.96000	2.13796	2,197.110	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	996.54000		0.99654	1,051.55000	1.05155	996.540	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.13807		111.19476	6.16394	111.07744		6.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	2,838.44000		2.83844	2,781.27000	2.78127	2,838.440	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,106.63000		2.10663	2,166.78000	2.16678	2,106.630	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,863.85000		2.86385	2,806.34000	2.80634	2,863.850	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,087.04000		2.08704	2,146.85000	2.14685	2,087.040	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,877.43000		4.87743	4,798.08000	4.79808	4,877.430	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,050.91000		1.05091	1,088.88000	1.08888	1,050.910	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,813.15000		2.81315	2,756.32000	2.75632	2,813.150	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,126.36000		2.12636	2,186.85000	2.18685	2,126.360	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			5.01918		102.78381	5.01623	102.78649		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	11.18000		0.01118	12.58000	0.01258	11.180	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	246.73000		0.24673	245.45000	0.24545	246.730	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	71.45000		0.07145	74.89000	0.07489	71.450	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	88.85000		0.08885	89.61000	0.08961	88.850	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	839.06000		0.83906	841.74000	0.84174	839.060	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	883.82000		0.88382	886.50000	0.88650	883.820	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	928.56000		0.92856	931.24000	0.93124	928.560	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			4.94101		104.02632	4.93847	104.02806		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	1,061.93000		1.06193	1,060.19000	1.06019	1,061.930	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

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	3.41	Put	1,054.98000		1.05498	1,053.24000	1.05324	1,054.980	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
R206	On 02/05/2013	Bond Future	3.39	Put	1,068.88000		1.06888	1,067.14000	1.06714	1,068.880	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.76452		103.06965	3.75488	103.07138		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	114.84000		0.11484	116.30000	0.11630	114.840	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	18.79000		0.01879	18.52000	0.01852	18.790	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	116.21000		0.11621	117.67000	0.11767	116.210	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	18.37000		0.01837	18.10000	0.01810	18.370	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	113.48000		0.11348	114.93000	0.11493	113.480	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	19.23000		0.01923	18.95000	0.01895	19.230	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			6.27235		105.97593	6.28916	105.87967		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,595.96000		7.59596	7,499.95000	7.49995	7,595.960	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.42000		0.00042	0.67000	0.00067	0.420	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,323.94000		8.32394	8,227.77000	8.22777	8,323.940	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.12000		0.00012	0.21000	0.00021	0.120	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,368.00000		10.36800	10,271.74000	10.27174	10,368.000	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	10,619.76000		10.61976	10,523.50000	10.52350	10,619.760	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	10,870.70000		10.87070	10,774.44000	10.77444	10,870.700	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			6.31704		107.25703	6.33477	107.15860		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,166.85000		2.16685	2,125.36000	2.12536	2,166.850	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,431.48000		1.43148	1,488.42000	1.48842	1,431.480	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,198.15000		2.19815	2,156.16000	2.15616	2,198.150	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,407.73000		1.40773	1,464.17000	1.46417	1,407.730	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,135.79000		2.13579	2,094.81000	2.09481	2,135.790	7.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.44	Put	1,455.51000		1.45551	1,512.96000	1.51296	1,455.510	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.42215		106.51634	6.44177	106.41516		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,686.50000		3.68650	3,636.31000	3.63631	3,686.500	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,264.74000		2.26474	2,315.73000	2.31573	2,264.740	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,716.67000		3.71667	3,666.19000	3.66619	3,716.670	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,244.19000		2.24419	2,294.89000	2.29489	2,244.190	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,656.45000		3.65645	3,606.53000	3.60653	3,656.450	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,285.45000		2.28545	2,336.71000	2.33671	2,285.450	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			6.37694		104.83147	6.38854	104.75773		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	267.47000		0.26747	273.25000	0.27325	267.470	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,699.51000		2.69951	2,779.03000	2.77903	2,699.510	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,461.60000		8.46160	8,388.24000	8.38824	8,461.600	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.77000		0.00077	1.15000	0.00115	0.770	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,860.19000		8.86019	8,786.69000	8.78669	8,860.190	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.44000		0.00044	0.68000	0.00068	0.440	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,228.64000		14.22864	14,154.90000	14.15490	14,228.640	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	9,426.18000		9.42618	9,352.56000	9.35256	9,426.180	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.19000		0.00019	0.31000	0.00031	0.190	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,707.62000		9.70762	9,633.96000	9.63396	9,707.620	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.12000		0.00012	0.20000	0.00020	0.120	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,988.03000		9.98803	9,914.34000	9.91434	9,988.030	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.08000		0.00008	0.13000	0.00013	0.080	8.68	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
R208	On 02/05/2013	Bond Future			6.41805	102.70572	6.43025	102.63013		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,875.96000	2.87596	2,845.40000	2.84540	2,875.960	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,389.67000	1.38967	1,434.70000	1.43470	1,389.670	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,801.10000	2.80110	2,771.31000	2.77131	2,801.100	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,436.65000	1.43665	1,482.45000	1.48245	1,436.650	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,838.41000	2.83841	2,808.24000	2.80824	2,838.410	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,413.01000	1.41301	1,458.43000	1.45843	1,413.010	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.51769	102.13194	6.53100	102.05431		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,324.57000	4.32457	4,289.37000	4.28937	4,324.570	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,636.23000	2.63623	2,678.66000	2.67866	2,636.230	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,917.18000	6.91718	6,868.09000	6.86809	6,917.180	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,378.51000	1.37851	1,407.05000	1.40705	1,378.510	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,257.70000	4.25770	4,222.93000	4.22293	4,257.700	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,683.77000	2.68377	2,726.63000	2.72663	2,683.770	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,291.08000	4.29108	4,256.09000	4.25609	4,291.080	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,659.92000	2.65992	2,702.56000	2.70256	2,659.920	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			8.05462	83.50825	8.08702	83.22113		15.50	1,670,165.00	20	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,088.51000	5.08851	4,856.74000	4.85674	5,088.510	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	214.65000	0.21465	270.00000	0.27000	214.650	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,548.85000	6.54885	6,290.40000	6.29040	6,548.850	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	87.27000	0.08727	115.94000	0.11594	87.270	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,437.78000	7.43778	7,168.92000	7.16892	7,437.780	15.85	0.00	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	8.95	Put	48.41000		0.04841	66.67000	0.06667	48.410	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,545.78000		8.54578	8,268.48000	8.26848	8,545.780	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	22.07000		0.02207	31.89000	0.03189	22.070	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,808.05000		7.80805	7,535.88000	7.53588	7,808.050	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	37.46000		0.03746	52.41000	0.05241	37.460	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,177.53000		8.17753	7,902.57000	7.90257	8,177.530	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	28.84000		0.02884	41.00000	0.04100	28.840	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,251.29000		8.25129	7,975.83000	7.97583	8,251.290	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	27.35000		0.02735	39.01000	0.03901	27.350	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.11291		81.37603	8.14619	81.08472		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,882.41000		2.88241	2,772.79000	2.77279	2,882.410	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,793.58000		3.79358	3,975.27000	3.97527	3,793.580	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,803.43000		2.80343	2,696.22000	2.69622	2,803.430	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,893.51000		3.89351	4,077.61000	4.07761	3,893.510	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,842.86000		2.84286	2,734.44000	2.73444	2,842.860	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,843.41000		3.84341	4,026.30000	4.02630	3,843.410	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.24842		80.46764	8.28360	80.16821		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,687.02000		8.68702	8,511.18000	8.51118	8,687.020	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,106.89000		4.10689	4,230.48000	4.23048	4,106.890	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,050.91000		12.05091	11,837.12000	11.83712	12,050.910	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,383.42000		2.38342	2,469.06000	2.46906	2,383.420	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,592.60000		8.59260	8,417.97000	8.41797	8,592.600	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,168.51000		4.16851	4,293.31000	4.29331	4,168.510	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,639.77000		8.63977	8,464.53000	8.46453	8,639.770	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,137.60000		4.13760	4,261.79000	4.26179	4,137.600	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.29412		166.29412	166.24642	166.24642			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,304.12000		9.30412	9,256.42000	9.25642	9,304.120		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	9,294.12000		9.29412	9,246.42000	9.24642	9,294.120		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	9,284.12000		9.28412	9,236.42000	9.23642	9,284.120		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			166.53127		166.53127	166.48197	166.48197			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,391.27000		5.39127	5,341.97000	5.34197	5,391.270		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	5,381.27000		5.38127	5,331.97000	5.33197	5,381.270		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	5,371.27000		5.37127	5,321.97000	5.32197	5,371.270		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			126.25844		126.25844	126.23734	126.23734			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,268.44000		3.26844	3,247.34000	3.24734	3,268.440		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	3,258.44000		3.25844	3,237.34000	3.23734	3,258.440		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	3,248.44000		3.24844	3,227.34000	3.22734	3,248.440		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			127.84850		127.84850	127.82648	127.82648			0.00	0	7.00

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	Call	2,158.50000		2.15850	2,136.48000	2.13648	2,158.500		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,148.50000		2.14850	2,126.48000	2.12648	2,148.500		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	2,138.50000		2.13850	2,116.48000	2.11648	2,138.500		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			132.27356		132.27356	132.24046	132.24046			0.00	0	7,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,283.56000		3.28356	3,250.46000	3.25046	3,283.560		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	3,273.56000		3.27356	3,240.46000	3.24046	3,273.560		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	3,263.56000		3.26356	3,230.46000	3.23046	3,263.560		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			133.93943		133.93943	133.90520	133.90520			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,849.43000		2.84943	2,815.20000	2.81520	2,849.430		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	2,839.43000		2.83943	2,805.20000	2.80520	2,839.430		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	2,829.43000		2.82943	2,795.20000	2.79520	2,829.430		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			7.76511		95.82421	7.78746	95.62100		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,576.54000		9.57654	9,381.95000	9.38195	9,576.540		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	24.41000		0.02441	33.03000	0.03303	24.410		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,957.91000		9.95791	9,761.69000	9.76169	9,957.910		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	18.72000		0.01872	25.71000	0.02571	18.720		0.00	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	Call	10,337.84000		10.33784	10,140.25000	10.14025	10,337.840	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	14.26000		0.01426	19.88000	0.01988	14.260	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,716.13000		10.71613	10,517.41000	10.51741	10,716.130	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	10.80000		0.01080	15.29000	0.01529	10.800	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.82192		93.44829	7.84494	93.24176		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,648.69000		3.64869	3,568.11000	3.56811	3,648.690	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,307.41000		3.30741	3,433.36000	3.43336	3,307.410	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,558.75000		3.55875	3,479.88000	3.47988	3,558.750	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,396.49000		3.39649	3,524.15000	3.52415	3,396.490	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,603.56000		3.60356	3,523.85000	3.52385	3,603.560	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,351.73000		3.35173	3,478.55000	3.47855	3,351.730	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.95789		92.47898	7.98229	92.26684		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,017.70000		9.01770	8,893.26000	8.89326	9,017.700	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,583.78000		3.58378	3,671.48000	3.67148	3,583.780	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,916.08000		8.91608	8,792.55000	8.79255	8,916.080	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,641.76000		3.64176	3,730.37000	3.73037	3,641.760	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,966.84000		8.96684	8,842.86000	8.84286	8,966.840	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,612.66000		3.61266	3,700.82000	3.70082	3,612.660	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			8.09952		85.33977	8.12687	85.08295		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,785.57000		4.78557	4,601.40000	4.60140	4,785.570	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	372.65000		0.37265	445.30000	0.44530	372.650	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,857.68000		4.85768	4,671.72000	4.67172	4,857.680	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	358.88000		0.35888	429.74000	0.42974	358.880	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,930.06000		4.93006	4,742.34000	4.74234	4,930.060	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	345.55000		0.34555	414.65000	0.41465	345.550	17.00	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
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.37190		1.37190	1.37010	1.37010		12.98		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	876.39700		0.08764	862.20320	0.08622	876.397	12.82		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	57.39700		0.00574	61.20320	0.00612	57.397	12.82		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	790.81200		0.07908	778.66050	0.07787	790.812	12.67		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	71.81200		0.00718	77.66050	0.00777	71.812	12.67		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	711.90800		0.07119	701.08010	0.07011	711.908	12.73		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	92.90800		0.00929	100.08010	0.01001	92.908	12.73		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.38170		1.38170	1.37970	1.37970		14.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	492.13120		0.04921	491.13110	0.04911	492.131	14.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	575.13120		0.05751	594.13110	0.05941	575.131	14.42		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	454.44920		0.04544	454.04110	0.04540	454.449	14.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	637.44920		0.06374	657.04110	0.06570	637.449	14.60		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	420.28830		0.04203	420.45080	0.04205	420.288	14.79		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	703.28830		0.07033	723.45080	0.07235	703.288	14.79		0.00	0	0.00
Total for Derivatives :											220,998,734.50	21,284	1 357 165.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.09003	99.94188	11.00789				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.17477	108.85858	22.01562				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.95874	100.00011	8.89235				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.16003	111.70673	11.07825			670,240,380,000.00	6,000,000	11,000,000.00	
AB010	On 21/11/2022	Spot Bond			100.63261		0.01774	100.63261	0.01761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	100.64155	0.00722	100.64155	0.00717			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.10587	8.00000	46.07591			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	9.80700	101.73855	9.74039			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	23.89884	105.29362	23.73189			0.00	0	13,330,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	45.27649	105.62267	44.95939			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.70483	100.96284	10.62656			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.76095	111.66393	12.66747			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	55.67889	100.00003	55.14751			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	71.29790	215.58145	70.46012			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	27.66459	134.94825	27.41223			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.35756	269.82094	2.32461			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.34745	100.53123	21.19195			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	38.79007	100.25380	38.50196			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.11715	100.10451	12.02727		100,104,510,000.00	1,000,000	1,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.82308	100.10764	7.76505			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.38552	100.11256	7.33073			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.44562	100.11573	7.39039			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.16990	113.03853	25.97630			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	20.95400	102.88112	20.79473				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.13207	106.71879	31.90514				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.13466	101.43096	26.93101				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.27137	100.69530	21.11276				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.24752	101.53927	11.16485				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	10.37415	101.47729	10.29795				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.69181	101.61005	1.67936				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	99.79968	104.93328	99.03753				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	63.73650	108.48706	63.28033				0.00	0	1,401,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	57.03996	101.57306	56.48820				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	97.40043	100.00000	96.68947				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	95.24031	100.57314	94.53469				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	71.33215	215.26681	70.49478				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	37.81453	133.33110	37.47259				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.21731	122.14204	20.04583				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.46903	113.35700	8.40104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.92324	123.70523	22.74398			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.59147	102.18114	14.48363			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.15880	99.83242	10.08363			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.21144	99.82309	10.13589			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.71253	99.81405	10.63327			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.80934	106.48741	4.77267			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.06385	100.00000	19.91517			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.42401	165.75435	3.38800			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.64985	157.68318	11.53162			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.76702	170.05600	2.73741			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	120.61879	143.83197	119.38811			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.24179	172.68858	3.20672			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	71.30226	215.54135	70.46453			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	71.29728	215.58717	70.45949			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.50985	71.58015	6.48111			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.50985	71.58015	6.48111			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	92.18002	100.36979	91.52572			0.00	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	11.72738	84.61000	11.66843			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.10216	92.57000	18.00493			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.22752	100.05362	10.15169			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.11741	95.34000	16.02895			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.11373	100.00000	29.94265			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.05209	94.00000	14.97032			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.09394	94.99000	14.01679			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.68300	89.20000	29.52526			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.29558	90.02000	28.14377			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.24787	101.37010	10.26111			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.65880	101.21709	8.59534			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.05850	89.83000	26.91356			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	18.91083	136.93312	18.74895			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	22.72744	102.86000	22.59568			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.18371	96.69000	23.05266			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.28052	96.61000	22.15466			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.92204	96.38000	21.79841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	99.94804	8.67460	99.94804	8.61034			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	21.86655	121.81240	21.69484			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	69.78784	104.20000	69.39451			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.21498	101.30453	9.82603			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.85581	93.54000	19.74625			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.85331	92.85000	18.74984			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.74674	103.39542	2.72363			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.35479	149.61017	2.33321			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.97663	196.08295	1.95450			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.65791	95.40000	15.57122			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	65.52806	107.27000	65.15165			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.52707	94.09000	15.44102			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.22998	114.69202	12.13845		114,692,020,000.00	1,000,000	10,210,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	22.09277	105.76936	21.93787			0.00	0	4,807,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.87807	102.79126	8.81759			0.00	0	3,807,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.33221	101.48825	11.25538			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.67038	110.44192	16.54933			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	33.13615	125.04605	32.85165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	4.00000	120.09921	4.00000	119.98592			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.32059	274.59193	2.28777			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.57109	123.88924	5.52406			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.67630	128.40915	3.64445		128,409,150,000.00	1,000,000	1,000,000.00	
ACL001	On 31/07/2013	Spot Bond	99.53952	63.32304	99.53952	62.73415			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	88.88075	100.06620	88.27441			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	73.92216	100.07265	73.05204			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	22.99471	100.00000	22.82430			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.96863	100.53957	60.38406			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	96.58980	101.66199	95.11883			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.96863	100.53957	60.38406			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.00406	101.42690	86.78410			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	82.16569	102.82057	81.66366			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.25629	111.03772	24.07940			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.74851	100.83941	18.61157			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.99773	100.86237	18.85894			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.52846	101.18756	22.36340			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	56.23419	100.06785	55.69720			0.00	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	56.19196	100.06721	55.65538				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.49923	100.81643	18.36413				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.07929	54.43317	8.05048				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	100.70511	100.00000	99.93045				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	100.70511	100.00000	99.93045				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	41.71462	100.61624	41.41052				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	55.67559	99.86961	55.26349				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.30976	100.00000	18.20575				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.37470	100.00000	15.28736				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.37470	100.00000	15.28736				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	56.75485	100.07583	56.21286				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.31715	100.07969	16.19614				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.10774	100.08857	16.98086				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.96468	100.07573	15.84630				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.20284	100.07841	16.08268				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.30763	100.07959	16.18669				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.86523	103.08180	12.77832				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	103.08180	12.86523	103.08180	12.77832			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	12.93123	103.10163	12.84388			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.77415	100.07361	15.65718			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.93123	103.10163	12.84388			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.79919	103.06198	12.71275			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.92042	79.64238	26.79111			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.67681	100.07204	27.47157			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	57.02276	100.07100	56.59992			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.47819	99.94507	15.36354			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	57.02276	100.07100	56.59992			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.32759	100.07684	8.26584			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.16789	100.07933	8.10732			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.12467	100.08039	8.06442			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.91587	100.07826	7.85717			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	56.76936	100.06560	56.34843			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.84069	100.07361	8.77513			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	103.32403	101.19124	102.49679			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.01225	101.31884	64.39831			0.00	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	103.32403	101.19124	102.49679				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.65301	110.28658	9.57497				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	38.82704	100.06728	38.53914				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.39706	105.71996	49.05647				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.63050	100.99526	43.31136				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.69945	101.18059	8.63572				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.64868	102.01291	8.58485				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.15488	100.00000	9.10287				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.12130	101.04786	43.79843				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.92200	100.00000	3.89587				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.03623	100.00000	5.00250				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.26266	72.59933	13.20330				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.99919	127.83552	2.97473				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.11437	127.87043	3.08897				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.69285	100.07569	7.63581				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.28849	100.62321	29.07496				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.28849	100.62321	29.07496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	101.04786	44.12130	101.04786	43.79843			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	28.91449	100.51806	28.70389			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.75083	100.07299	27.54505			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.70149	100.07235	27.49607			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.46419	101.33418	7.40822			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.26593	100.41093	11.18214			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.45385	101.33457	7.39795			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.55064	103.90444	12.46532			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.61546	103.93140	12.52966			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.70172	100.22094	27.49604			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.31930	100.59173	11.23498			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.77724	99.93469	10.69743			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.72416	100.07603	7.66688			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	63.78202	100.93686	63.30540			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.61293	100.27790	38.32607			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.48454	100.06196	38.19918			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.69783	100.07446	9.62591			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.36029	100.76536	42.05108			0.00	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	19.80485	100.06587	19.65800				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.65155	100.06402	19.50583				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	19.94914	100.06760	19.80121				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.67744	100.07424	9.60567				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.32047	100.07047	9.25135				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.83191	100.06619	19.68485				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.93109	100.06739	19.78331				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	12.83353	102.65284	12.74570				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.31686	100.06844	15.20328				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.87700	100.06674	19.72961				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.64421	100.09530	40.34276				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.07043	100.18292	19.92145				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	38.59526	100.06691	38.30907				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.78978	108.26890	9.72021				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.64685	100.07386	9.57531				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.31015	103.66222	4.27796				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.92208	100.06728	19.77436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.06735	19.94016	100.06735	19.79230			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.57500	100.07626	9.50399			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.01820	100.07891	7.95874			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.49820	100.07361	7.44260			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	56.31059	100.07223	55.77286			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	27.91424	100.07839	27.70723			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.37207	100.07574	20.22100			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.08492	100.08155	10.01014			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.57500	100.07626	9.50399			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.07020	100.07944	8.01035			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.95343	100.07796	8.88704			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.61732	100.07839	7.56083			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.69804	100.07515	10.61870			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.82203	100.07965	7.76402			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.95762	100.08103	7.89860			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	55.76870	100.06425	55.23617			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	55.82506	100.06489	55.29199			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.15411	100.06989	15.04174			0.00	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	15.29702	100.07148	15.18359			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.90961	100.08134	7.85095			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.90961	100.08134	7.85095			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.64578	100.08737	10.56683			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.84030	100.07679	8.77474			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.56421	100.08652	10.48587			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.59481	100.08684	10.51623			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.64578	100.08737	10.56683			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.36076	85.50175	6.32335			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.08705	100.08315	8.02708			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.08705	100.08315	8.02708			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	86.83722	103.67806	86.25448			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.97208	100.00000	3.94329			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.01016	100.56844	28.79877			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	29.65021	100.63477	29.43402			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.07668	100.67892	29.85731			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	17.46301	101.20949	17.33504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	101.34649	18.25629	101.34649	18.12234			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	19.31202	101.52904	19.17009			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.84242	108.27946	10.76494		2,816,348,754,600.00	26,010,000	13,076,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	11.26774	124.59492	11.17816			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	28.64065	100.00000	35.53743			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.73578	115.64616	17.60214			0.00	0	9,202,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.25891	100.00000	34.01053			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.63694	100.00000	13.54610			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.88620	154.79211	3.84729			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	37.62102	129.92747	37.31523			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	98.09847	101.07300	97.30549			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	62.92922	101.15622	62.46828			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.11416	99.92565	9.99646			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.65144	112.23984	11.56620			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.17532	101.18527	22.55667			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.85283	101.23711	10.39222			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.18937	100.00000	54.78040			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.46453	114.82122	20.31206			0.00	0	0.00

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	9.18505	99.81750	9.07344				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	57.29916	100.11329	56.75178				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	62.31385	103.73691	61.88378				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	26.86349	99.83571	26.62973				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.56444	105.24488	31.34522				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.65920	111.52726	12.56706				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	43.26948	100.88946	42.95329				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.65174	104.32215	16.52360				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	71.86159	99.81811	71.05212				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	18.87931	102.00706	18.73691				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	18.86639	101.95171	18.72414				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.30935	99.81798	13.21089				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.78658	101.94160	18.64495				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.56184	104.59763	12.46495				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.20703	99.81335	18.07233				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.20703	99.81335	18.07233				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.37190	99.81340	15.25817				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.86466	101.35805	15.74568			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.67693	102.22265	16.55089			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	18.87931	102.00706	18.73691			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.05980	102.70168	15.93793			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.03270	102.35327	10.94923			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.01331	99.82359	12.91702			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.01462	99.81671	12.91833			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.01462	99.81671	12.91833			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.65466	99.82722	28.44264			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	87.09575	99.86832	86.51701			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.61072	97.82330	17.48276			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.13440	103.70924	12.04151			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.35826	99.79214	13.25946			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.50899	100.04409	11.42366			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.47916	99.77076	1.46822			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.27459	92.33087	11.19681			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	54.48228	99.87024	53.96292			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.80437	99.83486	16.68003			0.00	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	8.92181	99.06007	8.85625			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.60562	99.81958	0.60114			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.47542	104.16088	19.32576			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.75178	103.97505	17.61558			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.29252	106.00425	15.17316			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.21646	99.75847	13.11874			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.24924	99.75846	0.24740			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.33364	100.00000	6.29766			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01721	100.00000	18.87628			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30780	100.00000	17.17954			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.68382	100.00000	10.60465			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.68591	100.00000	10.60584			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.91726	100.00000	12.82153			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.19258	100.00000	11.10964			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	90.00551	100.20198	89.37649			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.76554	102.32067	28.54796			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.81817	102.37811	17.68332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP64U	On 24/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.82719	169.54509	1.80869			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.18376	150.32167	9.11476			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.61469	150.48996	10.53488			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.27740	105.72100	9.21273			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	43.87459	101.02420	43.55360			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	77.42190	101.68745	76.76673			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.06125	100.66680	41.75449			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.62771	100.64029	41.32418			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	77.13949	104.00756	76.47753			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	63.64110	100.90417	63.17597			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	86.99084	101.68177	86.40434			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.67703	100.33377	7.61997			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.45886	100.06919	27.25524			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	37.90113	100.00000	37.62634			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.98999	100.00000	72.50905			0.00	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	11.60669	101.11913	11.52170			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.66304	101.12772	11.57763			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.83208	101.15348	11.74542			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.39511	101.23934	12.30426			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.95747	101.32517	12.86241			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.52855	101.56516	14.42175			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.25121	100.00000	4.22039			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.10081	100.93890	11.01966			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.48837	100.99127	11.40433			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.65437	101.01372	11.56911			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.70969	101.02120	11.62403			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.37311	101.11093	12.28252			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.25635	101.23048	13.15919			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.15942	100.00000	4.12926			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.15942	100.00000	4.12926			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.86337	100.10441	8.79763			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.43075	100.11338	9.36079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.58547	100.11583	9.51437			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.20326	107.76177	13.10927			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.04962	100.12316	9.97506			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.87462	100.13609	10.79393			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.38394	100.00000	2.36628			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.38394	100.00000	2.36628			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.97661	110.26280	35.71997			0.00	0	3,408,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.55179	100.53667	8.48949			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	95.32116	99.53343	94.58359			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.13739	96.69296	67.75960			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	92.68088	99.39485	91.98441			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	89.32069	99.18162	88.67502			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.27633	100.49749	15.16508			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.08874	100.00000	7.03735			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.44755	100.60117	7.39327			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.29632	100.49926	15.18493			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.62616	100.52855	15.51233			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.22555	100.58172	16.10730			0.00	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	18.71862	100.80214	18.58195			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.50828	101.17004	14.40200			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	75.24797	100.10916	74.34427			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	78.04174	100.17136	77.37399			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	57.14946	100.07370	56.72567			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	74.76230	100.27042	74.32932			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.24315	100.00000	8.18205			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	30.96113	112.83919	30.73242			0.00	0	3,804,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.19681	121.22515	16.07011			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.18406	101.55684	14.07980			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.43646	100.95576	43.11887			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.23262	108.79348	16.11617			0.00	0	8,603,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.57327	109.29382	14.46834			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.50923	101.38676	11.42476			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.70266	110.62195	15.59035			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.76389	100.52977	21.60535			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.27204	105.82127	12.18596			211,642,540,000.00	2,000,000	5,612,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	100.81182	10.85863	100.81182	10.77934			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.67342	105.70562	14.57225			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.88075	100.97754	9.80849			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.40804	100.26196	10.33073			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.61350	123.26011	10.52983			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.37611	119.72199	10.29618			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.23003	123.54995	12.13290		123,549,950,000.00	1,000,000	37,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	14.54520	100.40002	14.43702			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	19.86778	107.22537	19.72692			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.03239	100.86678	30.80317			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	99.94758	101.10082	99.20910			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	36.91486	102.24997	36.64186			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.16861	102.59156	25.97450			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.25502	100.41408	22.08948			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	92.46472	100.11325	91.83369			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	42.75420	100.18762	42.43685			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	73.92204	100.07319	73.05192			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947			0.00	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	86.56529	100.00000	85.98947	0.00	0	0.00	0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947	0.00	0	0.00	0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947	0.00	0	0.00	0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	73.92204	100.07319	73.05192	0.00	0	0.00	0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	73.92204	100.07319	73.05192	0.00	0	0.00	0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.93183	100.53672	60.34764	0.00	0	0.00	0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	73.93978	100.07373	73.06945	0.00	0	0.00	0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	73.76239	100.06833	72.89418	0.00	0	0.00	0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	73.62047	100.06400	72.75396	0.00	0	0.00	0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	82.38261	100.60353	81.32142	0.00	0	0.00	0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.17110	101.15466	22.00871	0.00	0	0.00	0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	78.11220	99.83222	77.44553	0.00	0	0.00	0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.03208	101.14186	21.87072	0.00	0	0.00	0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	56.22698	100.06829	55.69006	0.00	0	0.00	0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	55.98071	100.06451	55.44615	0.00	0	0.00	0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.76661	101.20948	22.59978	0.00	0	0.00	0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	61.24593	100.61649	60.67102	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
CLN136	On 22/08/2013	Spot Bond	100.58787	61.23961	100.58787	60.66492			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	61.59213	100.59448	61.00131			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	73.97526	100.07482	73.10450			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	73.85109	100.07103	72.98181			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	56.47325	100.07206	55.93396			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	64.90070	106.64650	64.44259			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	88.10495	103.71200	87.52650			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	62.66994	104.51633	62.23477			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	60.43451	100.85780	62.94798			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.60903	100.09542	40.30785			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	57.66252	100.79729	57.23217			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	57.66252	100.79729	57.23217			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.12234	101.28023	95.64087			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.60368	100.83563	22.43858			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.53774	100.00000	16.41517			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.35613	100.00000	16.23491			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	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	48.41592	100.00000	48.06491			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.91692	100.07575	15.79888			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.41592	100.00000	48.06491			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	86.68465	100.04314	86.10783			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	87.20786	100.23356	86.62666			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	86.87356	100.08420	86.29529			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	86.87786	100.05746	86.29969			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.19618	100.00000	46.98016			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.37979	100.06980	12.28800			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	14.91629	100.15069	14.80561			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.36213	99.78582	10.29285			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.91629	100.15069	14.80561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	101.41261	11.56178	101.41261	12.14044				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	44.44657	100.22617	44.11654				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.49934	100.17009	45.16166				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.72790	108.36668	7.67353				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.96267	99.52839	13.86187				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.79929	108.34841	3.77009				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.29947	102.60151	15.19483				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	45.71550	100.25498	45.37595				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.91629	100.15069	14.80561				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.91629	100.15069	14.80561				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.32109	107.96614	4.28764				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.91613	107.75628	7.85493				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.36570	100.11142	14.25913				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	88.81252	100.00002	88.21244				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	89.17242	100.07054	88.56406				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	74.34068	100.08593	73.46555				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	58.59858	100.10498	58.16393				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.04787	101.25895	29.82758				0.00	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	30.10699	101.27689	29.88622				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.47941	105.79026	13.38540				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.28014	101.32709	30.05801				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.21440	101.30689	29.99279				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	12.14538	101.18509	12.05639				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	12.14341	101.19643	12.05443				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.48899	105.99233	13.39477				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.48899	105.99233	13.39477				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	42.67632	107.65143	42.33864				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	42.92474	110.88445	42.57608				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.21176	104.90153	12.12717				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.20670	100.07790	11.12359				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.07208	100.08711	11.98254				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	75.27993	100.16277	74.37187				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	75.29434	100.16385	74.38610				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.58192	101.18605	23.08258				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.58192	101.18605	23.08258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539	45.84853	100.17539	45.50823			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	98.87208	100.85155	98.11331			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	97.44315	101.40617	95.95508			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.44315	101.40617	95.95508			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.66300	100.16285	15.54676			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.79135	100.71861	9.71991			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	95.64125	100.63163	94.93228			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.10058	100.07925	10.02568			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.14627	100.51081	20.99226			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.12059	100.54638	10.04686			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.88979	103.07581	12.80272			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.88979	103.07581	12.80272			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.09482	100.51075	20.94119			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.11354	100.51227	20.95977			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.89105	99.62826	14.78344			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.61047	100.86363	14.50373			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.01523	100.17567	19.86667			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.31118	100.84631	14.20664			0.00	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	19.58986	99.94994	19.44476			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.58986	99.94994	19.44476			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.58986	99.94994	19.44476			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.58986	99.94994	19.44476			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.58986	99.94994	19.44476			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.75088	99.94850	19.60458			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.30089	99.94597	9.23200			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.30089	99.94597	9.23200			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.30089	99.94597	9.23200			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.30089	99.94597	9.23200			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.30089	99.94597	9.23200			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.35133	99.94556	9.28207			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.59484	110.57517	11.51057			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	40.44136	100.09271	40.14142			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.12064	100.59304	28.90840			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	83.67683	99.85267	83.10560			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	38.91918	100.09928	38.63051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	100.09928	38.91918	100.09928	38.63051			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.54667	101.01926	10.46951			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.15599	100.09028	11.07325			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.81284	100.79299	13.71199			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.68519	100.10632	12.59109			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.42194	100.07520	9.35207			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.37094	100.07467	9.30145			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.42239	100.07203	9.35252			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.69616	100.58176	9.62549			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.22376	100.62464	11.14193			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.19644	100.62450	11.11481			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.40199	100.07182	9.33227			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.71609	100.10367	22.54759			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.74753	100.32695	9.67508			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	19.83241	100.05044	19.68538			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.52358	99.94992	19.37896			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.34453	100.07255	15.23074			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.33979	100.08473	10.26311			0.00	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	10.33979	100.08473	100.08473	10.26311			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.33979	100.08473	100.08473	10.26311			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.33979	100.08473	100.08473	10.26311			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.41648	100.79550	100.79550	9.34772			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.07996	100.46527	100.46527	9.01240			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.46137	99.93367	99.93367	10.38389			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.46137	99.93367	99.93367	10.38389			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.36048	99.93449	99.93449	10.28375			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.24599	99.84728	99.84728	10.17016			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.36048	99.93449	99.93449	10.28375			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.32145	99.84633	99.84633	10.24506			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.50200	100.08705	100.08705	1.49086			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.24599	99.84728	99.84728	10.17016			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.27138	99.84728	99.84728	10.19537			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.32145	99.84633	99.84633	10.24506			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.58747	100.00000	100.00000	5.54606			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.69052	100.00000	100.00000	5.64836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	100.08579	1.50207	100.08579	1.49093			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.50693	100.00000	1.49576			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.50693	100.00000	1.49576			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.50693	100.00000	1.49576			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.60395	100.00000	23.44843			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.60395	100.00000	23.44843			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68553	35.42491	0.68369			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	75.88506	156.72722	75.17116			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	90.97914	100.26956	90.33847			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	90.93641	100.26726	90.29605			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	137.00944	100.00000	135.96289			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	117.32041	156.52494	116.14603			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	90.89367	100.26496	90.25363			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	82.17548	154.89181	81.34723			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	91.45712	100.90305	90.14027			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	91.45712	100.90305	90.14027			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.93812	164.96027	5.87163			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	83.00789	98.96405	82.49425			0.00	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	83.02517	98.95402	82.51146			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	90.93641	100.26726	90.29605			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	90.93641	100.26726	90.29605			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.06622	100.00000	13.96198			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	85.15215	102.57148	84.59784			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.91558	127.81539	7.85137			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	19.38895	80.28000	19.29526			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.43952	80.11138	19.34573			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.92168	101.51920	12.82672			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.92168	101.51920	12.82672			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.35775	100.07895	11.27352			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.79418	100.07296	10.71414			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.67744	100.07419	9.60567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	101.51807	67.67542	101.51807	67.03525			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.77898	100.07839	9.70645			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.94511	101.17107	9.87226			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.40646	112.14249	17.27851			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	83.93823	102.77374	83.39918			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.22396	104.83082	10.15319			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.79929	123.34967	10.71410			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.58358	109.68398	17.45731			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.13055	116.79754	12.03842			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.07447	100.00000	101.95201			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.17435	5.86800	105.12398			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.72579	100.46415	28.51438			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.81557	100.49279	9.74410			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.97877	100.39083	20.82277			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.83351	100.94063	16.71044			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	88.12301	100.39538	87.48684			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	85.85224	100.24848	85.24919			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	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	85.64116	100.00000	85.07401			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	94.49525	101.25137	93.75795			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	85.09765	101.22658	84.52981			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	38.82884	102.15380	38.53557			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.68713	102.26580	21.52317			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	55.53413	102.03232	55.11514			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	65.84826	105.76710	65.39408			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.43258	127.91650	15.30731			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.00866	116.63462	11.91904		3,976,190,830,420.00		34,091,000	76,922,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.73851	119.62218	11.64912		478,488,720,000.00		4,000,000	105,004,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.84145	146.45461	14.70909			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.42114	104.01633	15.30278			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.87009	100.57434	22.69974			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.31528	100.62205	9.24586			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.79310	100.65378	3.76483			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.54374	100.68546	1.53223			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.83172	128.03785	10.74374		128,037,850,000.00		1,000,000	35,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.56000	118.46938	1.56000	118.38103			3,120,000,000.00	2,000,000	41,000,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.06014	104.49020	2.04457			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.64072	117.22671	13.53850			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.34078	117.96601	12.24631			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.80628	108.44717	10.72896			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.18727	100.61804	16.06926			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	62.42025	100.74391	61.96469			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	89.62970	100.55022	88.97066			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	95.70354	100.00000	94.99463			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.03668	100.00000	34.77704			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	89.73980	100.00000	89.11661			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.09687	100.00000	34.73727			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.42994	124.62183	25.21104			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.07886	105.65441	22.91719			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.97045	106.40064	16.83755			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.59197	101.27791	11.50697			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.26237	100.72291	30.04155			0.00	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	29.70386	100.66122	29.48723				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00121	100.64003	0.00120				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.39121	100.73714	30.16943				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00120	100.71039	0.00119				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	59.69055	100.58516	59.13040				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.23102	100.60896	29.01795				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.36697	100.62801	16.24765				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	59.70303	100.58802	59.14275				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00122	100.58833	0.00121				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00121	100.61654	0.00120				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.32468	107.62781	19.18802				0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.54976	115.04070	10.47104			3,483,530,180,595.00	30,280,850	516,989,850.00	
ES23	On 25/01/2023	Spot Bond	123.79417	12.48158	123.79417	12.38390			123,794,170,000.00	1,000,000	260,400,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.59636	101.89369	9.53145				0.00	0	44,540,000.00
ES33	On 15/09/2033	Spot Bond	8.63000	91.53018	8.66000	91.20355				0.00	0	589,034,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.31807	100.52379	16.19922				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.37253	101.23849	62.90801				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.14918	84.66743	100.14918	84.08144			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.00729	100.00000	11.92024			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.68458	100.00000	11.59986			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.33885	100.72700	59.77191			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.44281	100.75346	59.87477			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.77537	100.83807	60.20381			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	60.96238	100.88562	60.38881			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.67390	106.83968	32.44293			0.00	0	15,212,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.30663	102.29365	9.24348			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.74929	100.22508	11.66204			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.48700	100.22502	8.42398			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.79772	101.16350	10.71862			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01632	101.09860	0.01620			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.87437	109.77327	11.78904			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.23510	98.22086	9.16775			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	51.68841	100.00000	51.31052			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	71.28418	215.70757	70.44624			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	68.25241	105.50847	71.52540			0.00	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	3.74161	127.58470	3.70935				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.32794	273.62971	2.29510				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.35025	149.98730	2.32867				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.94599	199.45863	1.92393				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.01687	121.07209	21.84481				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.23118	100.00000	27.04879				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.23118	100.00000	27.04879				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.53587	52.69690	3.52359				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.38916	33.20196	3.38119				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.65584	31.98407	3.64751				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.45399	100.55103	39.18999				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	92.39454	101.09338	91.05556				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.15184	100.83125	14.04849				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.84511	100.12935	42.52723				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	39.56093	100.07866	39.26756				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.81039	100.80714	13.70954				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.81039	100.80714	13.70954				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	10.22494	100.52930	10.14881			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.60758	100.79281	13.50823			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.15607	100.08975	11.07333			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	81.12562	100.50743	80.09469			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.34443	100.15766	15.23055			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.83042	100.07580	9.75752			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.66664	100.08460	10.58754			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	40.92285	100.10209	40.61931			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.04229	98.00000	9.96629			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.74459	100.00000	9.66940			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.19508	100.15523	15.08232			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.64578	100.08737	10.56683			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.58290	100.10732	12.48957			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.44929	100.11620	13.34952			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.20730	100.08283	10.13160			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.06081	102.36455	10.97712			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.66202	100.12857	14.55324			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.49283	100.08579	10.41501			0.00	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	7.49158	100.00000	7.43378				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.26715	100.10168	11.18358				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.23050	100.12161	13.13235				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.30066	100.09179	10.22425				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.91759	100.09811	10.83661				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.62409	100.11547	12.53044				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.79146	100.10701	11.70400				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.12772	100.12057	13.03034				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.86767	100.12805	13.76479				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.59326	100.11516	12.49984				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.23349	100.11151	12.14274				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.07181	100.09968	10.98969				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.88675	100.09779	10.80600				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.39494	100.12327	13.29556				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.24078	100.12172	13.14255				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.81938	100.11745	12.72429				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.41549	100.12348	13.31596				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	11.53446	100.10439	11.44890			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.34178	100.09221	10.26508			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.86087	100.07700	8.79516			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.00126	100.12940	13.89738			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	28.99156	100.09221	28.77655			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.24984	100.10419	18.11448			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.85147	100.72629	12.75769			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.80224	100.09926	17.67020			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.68365	100.08547	9.61183			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39526	98.00000	1.38471			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.78649	100.08652	9.71391			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	8.97401	100.07817	8.90746			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.25171	100.08103	9.18310			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	11.97650	100.10890	11.88766			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	49.91439	100.20368	49.43719			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	34.96609	100.21459	34.70648			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	49.91439	100.20368	49.43719			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	34.88481	100.19795	34.62583			0.00	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	1.50243	100.07944	1.49129			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.61568	100.38297	0.61110			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	39.82439	100.57737	39.55785			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.17979	101.33365	31.94371			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.22961	100.08266	21.07217			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.53623	100.08218	16.41360			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.47843	101.28616	64.99826			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.64307	98.45245	9.57261			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	88.28081	115.36525	87.54796			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.18114	101.29693	64.56572			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	38.93190	100.06887	38.64322			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.08698	101.11641	10.01312			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.59151	115.36587	7.53535			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.82063	100.08387	11.73297			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.91119	100.08483	11.82285			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.81432	115.54905	5.77126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	113.64754	27.48286	113.64754	27.31191			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.33150	115.36587	5.29205			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.46134	117.71276	6.41276			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.99147	118.00209	8.93406			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.24983	101.27177	11.16734			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.29117	100.00000	18.15562			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.96198	100.20020	17.82863			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.35980	100.17418	16.23838			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.06830	4.73000	106.96101			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.55886	100.17741	16.43596			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.65329	100.07144	10.57429			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.76025	100.08326	11.67303			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	30.79324	100.11237	30.56482			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.24928	100.09907	13.15102			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.86700	100.09502	12.77157			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	88.38013	100.06298	87.77722			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	88.38815	100.06521	87.78518			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	88.42229	100.06023	87.81911			0.00	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	88.50565	100.06131	87.90190			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.26893	100.08049	10.19278			0.00	0	4,000,000.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.56345	100.16123	15.44795			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.25874	100.08038	10.18266			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.97533	97.80179	22.80842			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.07114	100.16949	15.95186			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.23719	100.83728	14.13319			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	62.51384	99.94942	61.93040			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.15578	101.49845	63.54902			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	62.70873	99.46188	62.12594			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.66970	103.49133	63.05734			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	63.35053	97.69123	62.77087			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	62.51435	100.87998	61.92620			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.96118	101.02852	62.36808			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	63.50968	101.21079	62.91048			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.85380	101.32512	63.25078			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.32784	144.28965	16.17151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.35055	100.90946	58.77969			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	31.15552	103.60434	30.92239			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.35396	101.69223	18.21590			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.72720	103.43851	13.62464			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.32999	102.25429	8.26703			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.14938	101.76484	8.08936			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.05773	100.00000	12.98355			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.42344	261.70847	2.39025			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.32978	273.38978	2.29693			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.46562	256.75899	2.43229			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.39584	123.65104	3.36930			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.10101	101.04016	8.04173			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.72868	123.78317	3.69724			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.42316	101.29456	12.33205			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	9.91659	101.45459	10.63437			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.19510	101.10626	62.59941			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.96677	100.92257	7.90853			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	56.68651	100.00005	56.26644			0.00	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	3.06059	98.38735	3.03881				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	85.65020	101.21006	85.07361				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	88.16538	100.00000	87.56697				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	81.07839	100.42877	80.04429				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87319	100.00000	0.86686				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.33345	104.97509	12.23801				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	78.17282	100.28475	77.18946				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	76.88347	100.19981	75.93289				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.63947	100.80772	7.58369				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.33951	101.07593	16.21726				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.50821	100.44759	8.44492				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	38.94809	100.17395	38.65902				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.77999	100.76967	14.66970				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	30.38799	100.98200	30.16575				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	61.03040	100.85889	60.45632				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	1.62611	102.64440	1.61404				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.18712	100.85054	60.74015				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	108.09035	2.48338	108.09035	2.46424			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.54986	101.11747	1.53851			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.42469	100.16642	54.02078			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.15692	107.16699	32.92196			0.00	0	1,402,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	24.53110	108.33117	24.35573			0.00	0	800,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.69755	107.16932	13.60048			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.81128	109.08100	11.72638			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.77636	117.62764	11.68690			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.62200	108.91524	9.55292			0.00	0	2,512,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.73884	118.59653	9.66437			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.07408	109.40010	11.98849			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.93028	86.57971	10.86567			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.83246	100.55204	14.72200			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.21193	101.32185	17.76597			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	23.56262	101.40666	23.38964			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.18041	107.64302	13.08720			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	95.81250	100.00000	95.12649			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	99.85627	100.00000	99.08814				0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	92.67849	100.00000	92.01650				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	94.02786	100.79486	93.30107				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	87.48867	100.37860	86.86170				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	90.41276	99.24126	89.75086				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	83.69538	98.75737	83.13063				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	95.32071	99.54346	94.58308				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	98.91874	99.74328	98.12302				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	97.60539	99.49715	96.83247				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	93.86178	99.45694	93.14709				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	92.91498	99.40089	92.21497				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	6.74169	101.20169	8.12728				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.44611	101.57032	10.26235				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.66079	100.58455	1.64419			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.65993	100.59878	1.64333			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.65826	100.62628	1.64168			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.96809	100.00000	1.95290			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.65620	100.66039	1.63964			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.65334	100.70773	1.63680			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	28.19575	100.25900	27.98633			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.98911	101.08226	12.89404			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.92535	101.25499	17.39642			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.47360	100.11004	10.39590			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.23023	101.64234	22.06670			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.49428	100.23736	8.43120			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.78654	99.99999	10.70661			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	17.29362	101.18024	17.16693			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.40420	100.20054	8.34181			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	97.30811	100.97196	96.52858			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	0.00000				0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	101.50868	102.16547	101.50868	101.34721				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	102.16547	101.50868	101.34721				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	69.12182	100.00000	68.73022				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.44717	100.00000	76.01287				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.42479	101.18125	64.80769				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.58356	101.21718	17.45470				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.33371	107.10005	18.19242				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	102.39501	101.59173	101.57427				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.53428	101.22625	64.91591				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.95314	101.28016	17.82149				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.55435	117.06290	16.41636				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	102.69149	101.69896	101.86754				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.73130	101.30724	65.11064				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.42793	101.36111	18.29270				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.43527	114.94363	17.29225				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	103.74335	102.07916	102.90797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.99388	101.41519	65.37016			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	19.00759	101.46001	18.86799			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	105.04381	102.24978	104.19661			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	106.96104	102.77072	106.09416			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.26609	120.49879	12.17215			0.00	0	32,613,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.28772	278.97229	2.25503			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.28410	279.46415	2.25142			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.32681	109.78196	12.23919			0.00	0	29,404,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.30332	110.08516	12.21567			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.99000	114.89915	0.99000	114.81899			1,776,060.00	1,794	183,000,897.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.73120	1.70000	114.64459			80,433,800.00	47,314	16,023,657.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.77887	1.90000	118.68698			2,007,661,600.00	1,056,664	40,163,332.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.35257	94.50000	23.22523			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	25.64384	111.10415	25.45674			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	90.66555	100.38955	90.03386			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.27901	101.98179	20.12608			101,981,790,000.00	1,000,000	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.69481	100.56090	19.54813			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	71.52318	99.93156	70.70770			0.00	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	58.03809	100.23834	57.60709				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.09295	100.38793	38.80226				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	44.58791	104.99431	44.27715				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.95101	110.23108	16.82811				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.43325	114.54738	12.34028				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.03504	103.99743	40.75281				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	44.24131	101.06758	43.91751				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	28.98825	100.58995	28.77698				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.85074	111.22906	27.63359				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.75520	108.02289	14.65167				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.90050	100.81617	29.68214				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.28486	100.86946	11.20241				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.06416	123.12082	5.02470				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.32128	127.68743	3.29465				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.12611	99.85267	18.94624				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.80222	99.84531	8.69379				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.13790	108.72274	11.05848				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	100.33316	19.91139	100.33316	19.76340			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.22445	100.11008	9.15602			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.63527	100.65809	9.56501			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.76462	102.66026	8.70497			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.21813	99.50921	10.44659			0.00	0	5,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	81.69404	100.00000	81.19388			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00134	100.00000	0.00133			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.68519	100.89947	20.54638			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.68519	100.89947	20.54638			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.35185	101.97863	10.28254			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.84421	100.89947	7.79157			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.01043	100.90751	13.90577			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.80353	100.84756	13.70046		1,512,713,400,000.00	15,000,000	15,000,000.00	
IDW003	On 30/06/2016	Spot Bond	99.83295	14.01939	99.83295	13.91566			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.74135	114.58662	18.60195			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.40874	99.86601	27.20586			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.40874	99.86601	27.20586			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.81904	100.72296	10.74010			0.00	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	7.74221	100.00000	7.68483			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	66.49069	101.81841	65.86012			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	61.34733	101.39919	60.76761			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	60.06168	101.19088	59.49511			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	25.93503	103.56174	25.75628			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.58054	100.41740	59.02222			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	61.23515	100.58388	60.78400			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	80.23959	101.41671	79.75023			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.72446	101.24311	15.60919			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.73432				0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	99.72754	99.71860	98.91901				0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	97.86319	99.62049	97.08525				0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	96.07126	99.50873	95.32227				0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	94.34699	99.40818	93.62526				0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	92.68681	99.30784	91.99087				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	91.08814	99.19658	90.41666				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	89.54617	99.09525	88.89781				0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	88.05853	98.99412	87.43208				0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	86.62298	98.88812	86.01738				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	85.23583	98.78695	84.65000				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	83.89511	98.68599	83.32808				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.34316	100,000.00000	0.33374				0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211				0.00	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	77.16702	100.00000	76.68067	0.00	0	0.00	0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992	0.00	0	0.00	0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983	0.00	0	0.00	0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	76.68067	100.00000	76.20042	0.00	0	0.00	0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.04167	0.00	0	0.00	0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358	0.00	0	0.00	0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614	0.00	0	0.00	0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936	0.00	0	0.00	0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322	0.00	0	0.00	0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.25773	0.00	0	0.00	0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.10288	0.00	0	0.00	0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	75.41322	100.00000	74.94867	0.00	0	0.00	0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508	0.00	0	0.00	0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213	0.00	0	0.00	0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980	0.00	0	0.00	0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737	0.00	0	0.00	0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091	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
IND336	On 03/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	60.91762	100.00000	60.57155			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	52.73060	100.00000	52.43104			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.03428	100.00000	51.73868			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	93.35019	100.81810	92.42213			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	97.61479	100.70300	96.87238			0.00	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	83.95390	100.70818	82.85265			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.04144	101.98370	15.92046			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.77973	106.31357	15.65624			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.20224	104.39662	15.08518			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.60436	99.99991	8.54060			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	92.62860	100.00000	91.96697			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.50498	100.36848	30.27818			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.02662	100.00021	9.95231			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	88.56075	100.00000	87.95416			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.70133	6.50000	101.64772			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	83.17368	101.36114	82.61806			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	97.32605	101.10456	98.44979			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.39086	100.08473	10.31380			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	52.36444	101.23411	52.36441			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	25.95913	101.44140	25.76430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On 07/03/2013	Spot Bond	100.25042	90.68898	100.25042	90.05046			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	77.32772	100.25042	76.36733			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	88.32202	100.08567	87.71664			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	88.16310	100.07206	87.56026			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	92.18246	100.37849	91.52184			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	80.02101	100.38408	79.01359			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.34694	100.38408	58.79098			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	92.19112	100.37919	91.53044			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.78920	100.00000	14.68198			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.46509	100.00000	9.39647			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	95.76180	100.96288	95.00682			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	75.24222	100.27920	74.36549			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	71.98257	100.08647	71.12850			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	77.45662	100.00000	76.80021		42,500,000,000,000.00	425,000,000	425,000,000.00	
ING32	On 30/04/2013	Spot Bond	100.90615	91.03127	100.90615	89.72677			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	63.58922	100.92542	63.12439			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	63.58922	100.92542	63.12439			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	66.34302	101.29332	65.85648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	44.88878	100.00000	44.55613			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	27.90613	102.06095	27.69553			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.94839	101.68471	26.75009			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	59.62398	100.42003	59.18048			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	23.06685	101.24581	22.89775			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.21628	101.27443	14.11204			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	10.68339	101.29354	10.60504			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.44444	107.00679	12.35685			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	43.24213	105.51634	42.93953			0.00	0	2,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.32464	100.55058	15.21053			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.66260	111.16948	12.57016			0.00	0	12,511,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	30.32873	100.64446	30.10757			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.05879	100.00026	20.90273			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.26025	106.83400	21.11080			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.50921	100.08056	9.43870			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.53389	100.38986	8.47043			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.53071	117.02647	3.50429			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	129.51692	2.75544	129.51692	2.73117			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.25881	100.38643	58.69759			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.75242	99.81973	7.65078			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.40408	101.53934	7.34967			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.18318	101.19270	9.11589			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25445	100.25130	0.25256			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.79161	99.94061	7.73391			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.45021	100.95973	64.94423			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.95067	92.45654	2.91701			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.85763	95.34778	2.82164			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	60.65225	100.52241	60.20564			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	89.65664	103.46133	89.04366			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	86.80850	99.88087	86.23162			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.88563	114.89453	14.77406			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.23525	101.30356	11.15285			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.72620	129.51692	2.70218			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	91.70854	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
IVA207	On 16/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	99.18728	99.69055	98.38767			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	97.34391	99.59249	96.57438			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	95.57186	99.47998	94.83081			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	93.86627	99.37949	93.15206			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	92.22375	99.27921	91.53492			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	90.64186	99.16760	89.97711			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	89.11571	99.06633	88.47373			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	87.64306	98.96527	87.02268			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	86.22178	98.85919	85.62192			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	84.84814	98.75808	84.26777			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On 04/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	74.33809	100.00000	73.88664			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.00000			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	73.29317	100.00000	72.85429			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	53.94604	100.00000	53.63958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	51.83702	100.00000	51.54254			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	77.20864	99.74330	68.30152			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.20435	100.81205	8.14444			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.75762	101.01716	43.43750			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.23592	101.02507	17.10982			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	99.17589	101.09934	103.65240			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	62.47220	100.81807	61.88477			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	97.11974	100.68775	96.38492			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.10623	100.65963	85.92262			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	78.37856	100.00000	77.90353			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.36492	100.00000	57.94178			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	9.94068	101.04078	9.86794			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.19423	100.00000	91.86919			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	92.89346	100.00000	91.57270			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	104.48219	105.05151	103.64733			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	97.95387	104.62962	97.22621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.14861	102.42188	2.13394			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.62195	101.21431	1.61006			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	100.44800	100.00000	99.68122			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	87.03096	100.00000	86.45331			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.89329	153.49881	10.79094			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.76032	101.46222	64.28468			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.46831	100.47188	19.32343			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.39106	103.08494	12.30736			0.00	0	5,716,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.34836	101.72477	1.33925			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.07987	100.30391	9.01240			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.44604	100.60223	19.31586			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.70688	100.33330	3.67933			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	98.91902	99.71780	98.12349			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	62.28014	100.80210	61.69460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ023	On 11/01/2013	Spot Bond	99.74586	98.91871	99.74586	98.12297			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	85.41929	98.89515	84.83030			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	65.08508	101.14527	64.60838			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	91.30513	99.30996	90.62969			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	86.20973	98.95948	85.60943			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	79.60587	98.43044	79.09647			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	92.44800	99.38845	91.75507			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	89.10554	99.17027	88.46303			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	95.78172	101.29323	97.46070			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.67300	101.31233	45.01347			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	80.86836	100.54173	79.84040			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.62475	100.58073	40.32871			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.43186	101.30733	31.63916			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.09422	101.17095	22.43870			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.50960	99.84625	8.66231		998,462,500,000.00	10,000,000	10,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	7.93400	99.84060	1.45719			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	55.26237	100.25866	54.84731			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	101.00999	100.00000	100.23497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012	On 29/01/2013	Spot Bond	101.07042	100.83238	101.07042	100.04898				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.09115	101.08567	43.76839				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.49664	100.00000	44.17404				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	95.66677	100.00000	94.96677				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.27553	100.00000	41.96902				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.46740	100.00000	44.14502				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.53494	100.00000	22.36795				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.23878	100.00000	22.07755				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.72003	100.00000	5.67764				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.96492	100.00000	13.86143				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.41140	109.95029	10.33648				0.00	0	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.23104	100.21678	28.02143				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.41940	100.18427	54.01546				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.25250	100.20050	22.08731				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.19340	101.34831	29.99006				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.23928	101.35889	30.03561				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.41548	101.41174	12.33183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.71200	103.44664	11.29843			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.41388	103.61067	11.17688			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.63590	101.86568	14.53692			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.58446	104.35890	14.17770			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.65443	104.67108	14.58123			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.73044	106.18586	26.54345		424,743,440,000.00	4,000,000	96,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.82141	100.06286	14.71152			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.23794	100.06556	7.18428			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.90273	110.15502	9.82275			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.58565	107.16233	19.44687			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.01402	100.44922	20.85766			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.41085	104.78971	11.33189			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	80.00161	100.42970	78.97696			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.10393	104.79935	11.02708			0.00	0	6,906,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.99200	110.61908	37.72027			0.00	0	1,815,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.94620	110.59153	22.78212			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.13530	115.34633	15.02335			0.00	0	3,205,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	56.31203	102.81634	55.92831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	99.67668	97.60118	99.67668	96.82694				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	83.69312	98.77372	83.12830				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	80.11242	98.48888	79.59623				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.59842	100.00000	6.55058				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11289	100.00000	0.11208				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.91159	100.00000	6.86148				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.99701	100.00000	6.94627				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.42885	100.89771	6.38187				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.51399	100.61875	6.46650				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.62656	100.62967	6.57825				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.68284	100.63509	6.63412				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.75038	100.64159	6.70115				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.91917	100.65787	6.86871				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.03166	100.66881	6.98038				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.15540	100.68074	7.10320				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.26785	100.69157	7.21484				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.32409	100.69687	7.27066				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	100.76218	7.99832	100.76218	7.93994			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.78398	100.83813	8.71982			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11289	100.00000	0.11208			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11289	100.00000	0.11208			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	8.94506	103.67668	8.88335			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	44.05797	101.36748	43.73466			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.32398	100.92433	30.10232			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.76623	100.76441	20.61465			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.37917	100.97362	9.31058			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.52593	100.60434	15.41276			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.54054	100.47967	8.47835			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.61231	112.76469	20.46012			0.00	0	10,618,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.03156	100.61353	15.91210			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.89328	122.79495	12.79139			0.00	0	5,009,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.45325	32.99078	3.44516			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	96.86953	101.43082	95.38989			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.46675	108.29303	23.29996			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	23.09849	101.23516	22.92918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.84081	101.30698	8.77597				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.48240	104.56520	43.18034				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.22359	100.00004	37.94033				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.54819	109.74955	16.42864				0.00	0	6,815,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.95866	100.00006	11.87004				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	96.10951	119.17407	95.31563				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	100.97764	100.94176	100.18378				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	92.17562	100.33399	91.52617				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.12223	100.00000	31.93974				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.57370	100.00000	40.34321				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.63283	100.00000	30.45881				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.04654	100.00000	28.88153				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.58131	100.55018	21.42408				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	90.73915	100.22266	90.10783				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	88.15719	99.94761	87.56313				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	87.90052	99.94811	87.30952				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	87.90052	99.94811	87.30952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53	On 26/03/2013	Spot Bond	99.94811	87.90052	99.94811	87.30952			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.23718	99.86407	20.08739			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.14937	101.50309	23.83227			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.84053	101.36582	23.40918			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.21125	100.40506	21.05351			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.16764	80.20911	18.07991			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.86986	100.38119	15.75186			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.23281	100.00000	13.15764			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.95075	101.10639	13.84861			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.65772	101.21257	14.55030			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.88406	101.03995	13.78246			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	11.02790	101.41775	10.94693			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	99.38724	100.00000	98.62468			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.73440	76.11506	14.66602			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.53776	100.41337	58.96752			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.03296	100.10537	38.74343			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.96274	100.10374	38.67374			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.06482	99.82783	18.92376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.34228	100.74066	9.27410			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.40314	100.07228	8.34083			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	14.98736	100.06803	14.87623			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.70244	101.43571	1.68994			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.94584	110.75661	20.79340			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	62.22994	105.36061	61.79498			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.14256	106.42411	47.80883			0.00	0	4,010,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.54464	101.17472	8.45759			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.56988	119.90407	14.45689			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.62808	108.97397	10.54491			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	85.02874	98.87170	84.44524			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	17.80034	100.47393	17.66788			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.75029	156.96491	4.70225			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.34500	115.40836	12.25365			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	84.83778	98.83767	84.25708			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	70.47509	97.39714	70.07972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL03	On 12/12/2013	Spot Bond	100.19307	54.55212	100.19307	54.14716			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.39718	114.59979	10.31211			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.73681	100.55569	12.64401			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.03800	100.53494	40.73905			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	82.17240	100.49411	81.11026			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.66520	100.52625	20.51468			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.39476	116.99821	10.30815			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	41.28275	100.56446	40.98194			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	82.31111	100.52540	81.24691			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.84373	100.54276	20.69188			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.80591	114.44931	10.71760			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.57061	100.59918	41.26761			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	82.49603	100.56709	81.42910			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.17253	100.57314	21.01825			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	82.52300	100.57316	81.45567			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	82.68038	100.58790	81.61089			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	82.86967	100.65124	81.79719			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	83.11998	100.70756	82.04379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.42034	100.72887	9.35160				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.17385	100.67612	14.07047				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	59.35185	134.34526	58.81219				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	40.91235	108.59837	40.61929			1,085,983,700,000.00	10,000,000	29,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.11268	125.30314	11.02394				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.03159	134.80590	10.93779				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.17566	171.14853	4.13076				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.09621	135.14144	10.01067				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	97.31785	101.23304	95.82646				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.86762	101.21485	44.53880				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.73218	101.18197	44.40445				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.11356	101.47481	11.03193				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.10644	100.95122	21.94480				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	63.65202	100.91565	63.05300				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	17.07666	101.05067	16.95169				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.10774	100.00000	16.98371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.16336	100.00000	17.03893			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.19674	100.00000	17.07206			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.99777	100.00000	17.86729			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.88781	100.00000	18.75088			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.45053	100.00000	24.27326			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.91440	108.19161	17.78718		432,766,440,000.00	4,000,000	103,316,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.14934	100.00000	4.11926			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.70286	104.37000	14.61673			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	20.90195	100.00000	25.93661			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.01082	100.00000	5.96628			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	75.76922	100.19068	74.85139			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	95.32216	99.51117	94.58474			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	92.65810	100.38733	91.99244			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	68.88673	100.00000	68.49538			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	88.97773	100.47782	88.32867			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	39.17728	100.10564	38.88669			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	34.46063	100.09773	34.19626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On 15/06/2013	Spot Bond	100.09376	74.90504	100.09376	74.00557				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	75.01334	100.09863	74.11254				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	56.93537	100.10500	56.39152				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	39.29726	100.10840	39.00576				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	34.45932	100.10173	34.19494				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	75.19381	100.10673	74.29079				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	57.00670	100.10663	56.46216				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	39.56543	100.11457	39.27193				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	34.45774	100.10653	34.19337				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	75.51868	100.12130	74.61166				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	39.86182	100.12138	39.56610				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	34.45590	100.11212	34.19153				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	75.80742	100.13423	74.89685				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	41.93712	100.68448	41.63122				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.09440	116.98567	33.83226				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.17363	91.25497	27.99865				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83289	40.60007	0.83036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.31500	124.46290	5.32500	124.38088		65,278,048,695,000.00	281,853,000	9,223,760,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.36059	124.15418	21.18841			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.41232	86.87026	14.32641			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.31412	130.95502	16.17699			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.80259	82.70497	7.75796			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.23890	107.05466	68.75662			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.23000	128.92207	7.26500	128.48422		48,100,944,180,000.00	652,966,000	0,407,986,126.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75328	38.29047	0.75111			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69342	36.16829	0.69152			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.75687	149.30253	216.63828	147.47805		13,839,059,122,020.00	63,846,000	1,061,000,000.00	
R197	On 07/12/2023	Spot Bond	0.91000	285.53776	0.91000	285.34022		36,122,220,680.00	39,694,748	83,282,174.00	
R201	On 21/12/2014	Spot Bond	5.04000	107.22407	5.04500	107.17046		669,009,600,000.00	132,740,000	523,085,000.00	
R202	On 07/12/2033	Spot Bond	1.62000	216.61913	1.62000	216.45668		430,572,869,640.00	265,785,722	993,061,661.00	
R2023	On 28/02/2023	Spot Bond	6.76000	109.93226	6.77500	109.75788		305,426,351,880.00	45,181,413	1,497,361,413.00	
R203	On 15/09/2017	Spot Bond	5.75500	112.70413	5.77000	112.58652		5,649,545,380,000.00	981,676,000	5,805,588,000.00	
R204	On 21/12/2018	Spot Bond	5.99500	110.28420	6.01500	110.12566		9,834,689,590,000.00	640,482,000	4,300,399,716.00	
R2048	On 28/02/2048	Spot Bond	108.88836	10.95382	108.88836	10.87519		153,120,989,599,200.00	406,220,000	2,061,750,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000		37.13838	100.00000	36.86316			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.04500		102.25433	5.04500	105.95721		4,222,967,700,000.00	837,060,000	1,047,873,000.00	
R207	On 15/01/2020	Spot Bond	6.25500		105.43001	6.27000	108.90832		3,638,155,698,000.00	581,639,600	5,664,957,000.00	
R208	On 31/03/2021	Spot Bond	6.36000		104.29146	6.37000	104.17335		10,528,725,600,000.00	655,460,000	8,928,950,121.00	
R209	On 31/03/2036	Spot Bond	8.03000		83.07808	8.06000	82.75686		12,692,812,220,000.00	580,674,000	8,381,572,000.00	
R210	On 31/03/2028	Spot Bond	1.36000		165.41318	1.36000	165.29263		5,602,030,400.00	4,119,140	146,209,570.00	
R211	On 31/01/2017	Spot Bond	0.13000		113.59547	-0.13000	113.52537		(262,007,460.00)	2,015,442	1,063,190,000.00	
R212	On 31/01/2022	Spot Bond	0.88000		133.13355	0.88000	133.04188		217,756,225,280.00	247,450,256	1,034,960,000.00	
R213	On 28/02/2031	Spot Bond	7.74000		95.33061	7.76000	95.08764		4,623,503,620,860.00	597,351,889	3,670,026,889.00	
R214	On 28/02/2041	Spot Bond	84.68795		9.87137	84.68795	9.81378		315,148,774,943,003.00	721,294,174	6,081,747,087.00	
R223C	On 15/03/2013	Spot Bond	98.99493		84.62265	98.99493	84.04397		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575		58.26617	96.64575	57.88670		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171		40.03542	94.28171	39.77995		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036		27.97394	91.87036	27.79923		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566		20.06460	88.83566	19.94274		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026		14.41232	86.87026	14.32641		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749		10.50656	84.86749	10.44514		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	82.70497	7.80259	82.70497	7.75796				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	69.38034	97.62766	68.99622				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	47.60808	95.17874	47.30359				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.02149	92.80992	32.81464				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.23068	90.60553	23.08804				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.77612	87.76872	16.67581				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.13554	85.82547	12.06432				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.93695	83.71772	8.88558				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.71751	81.42381	6.67980				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.41228	77.48625	5.38315				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.24410	75.13464	4.22184				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.47319	72.16183	3.45559				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.79032	70.13136	2.77653				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.26949	68.17127	2.25855				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.87214	66.23386	1.86333				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.68159	63.06100	1.67401				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.42742	61.24492	1.42115				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.26005	59.05342	1.25468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	57.39997	1.09099	57.39997	1.08647				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.95313	55.80907	0.94927				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.83977	54.27807	0.83646				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.74255	52.85822	0.73968				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66113	51.49553	0.65864				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.00732	44.45722	1.00399				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94000	43.11572	0.93698				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.88239	41.83089	0.87963				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83289	40.60007	0.83036				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79021	39.42073	0.78787				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75328	38.29047	0.75111				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72126	37.20704	0.71923				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69342	36.16829	0.69152				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.55806	100.16140	41.24965				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	66.49402	101.36584	65.86585				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.37119	101.68455	14.26543				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.23579	100.60342	22.07371				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond			100.00000		1.72867	100.00000	1.71614				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond			100.25681		91.53887	100.25681	90.89584				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond			100.32689		78.05442	100.32689	77.08042				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond			100.32010		78.05571	100.32010	77.08174				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond			100.32441		58.68798	100.32441	58.12632				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond			101.54349		19.02018	101.54349	18.87729				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond			100.00000		80.74289	100.00000	80.39635				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond			100.26310		86.05340	100.26310	85.44745				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond			101.21857		31.48417	101.21857	31.25343				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond			5.87500		105.23136	5.87500	105.18087				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond			100.60466		16.20224	100.60466	16.08414				0.00	0	0.00
RES13	On 09/01/2013	Spot Bond			101.37541		99.44759	101.37541	98.63032				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond			101.28378		51.19134	101.28378	50.80764				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond			100.77784		9.20447	100.77784	9.13728				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond			100.58027		90.52119	100.58027	89.84883				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond			100.38116		40.42648	100.38116	40.12588				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		95.48845	100.60804	94.80278				0.00	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	96.05193	100.65009	95.36197				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.64790	102.09902	31.41416				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.89413	99.79665	12.79875				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.53635	101.65073	13.43677				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.36808	101.46985	17.24051				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.36808	101.46985	17.24051				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	64.33441	101.38750	65.75875				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	61.54407	100.62446	60.96633				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	58.17467	100.24328	57.61831				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.14801	101.50905	62.68402				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.67017	99.91990	13.56893				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.92104	99.90988	11.83277				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	74.23787	100.25061	73.33818				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.13524	100.36848	9.06732				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.56638	100.51732	41.25693				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.37013	100.00000	36.10644				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.14682	100.62598	29.92703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	102.40845	5.25000	102.36519			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.64862	100.00000	0.64381			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.51844	100.00000	4.36616			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	16.98890	101.48404	16.87372			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.56361	115.23085	10.48468			0.00	0	5,304,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.35094	104.86804	9.29598			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.24345	114.56238	13.14442			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.67900	100.56539	11.59391			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.09576	107.95466	11.01710			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.44936	101.20234	8.38745			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.65063	100.11990	7.59388			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.50929	101.08312	8.44767			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.91711	101.24095	8.85175			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.89123	101.21627	8.82607			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.74212	107.37565	21.58780			0.00	0	14,906,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	85.81756	102.36256	85.24870			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	10.91943	105.03639	10.84372			0.00	0	6,804,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	39.71258	132.16219	39.35758			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	46.33532	162.56493	45.88069			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	76.14114	155.18315	75.43000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.21276	120.12124	22.04025			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.13427	120.50039	21.96194			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.09509	120.69056	21.92285			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	81.38267	143.06048	80.64089			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.83018	106.46393	11.74679			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.17629	120.29708	22.00387			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.15667	120.39190	21.98429			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	71.29603	215.59863	70.45823			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	86.56529	100.00000	85.98947			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.26927	100.10760	8.20793			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.39547	99.06612	41.09127			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.59452	100.00010	28.38262			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.28280	99.81852	10.20673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On 03/07/2013	Spot Bond	99.79990	77.79533	99.79990	77.14621			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	62.99333	100.00000	62.53662			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.98996	109.84578	11.90328			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.49471	100.78863	42.18445			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.51634	100.87410	13.41757			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.46660	99.99987	7.41127			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.19539	100.00000	1.18743			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.02697	99.99997	7.96749			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.38699	113.08735	9.31789			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.45434	109.22356	10.37910			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.21744	100.77436	8.15745			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.74279	100.47821	20.59177			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.49987	100.50480	9.43069			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.82973	100.51996	7.77271			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.59206	106.95022	9.52420		213,900,440,000.00	2,000,000	4,124,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.80648	102.76906	8.74616			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.36941	104.14309	9.30454			0.00	0	6,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	90.85235	103.79928	90.22236			0.00	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	12.80560	120.54819	18.37375				0.00	0	2,109,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.46869	120.15971	75.94757				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.33532	272.67152	2.30245				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.06416	123.12082	5.02470				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.44486	114.44000	9.36597				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	106.98459	100.00000	106.14219				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.72491	100.00000	3.69731				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20842	82.63494	0.20699				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.99831	120.42805	4.91905				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.70133	6.50000	101.64772				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.28774	100.12305	11.20400			200,246,100,000.00	2,000,000	2,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	71.17199	99.88484	70.36385				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	19.80269	99.87542	19.65610				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.68896	100.24421	9.61700				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.87614	103.11523	10.80186				0.00	0	5,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.52328	100.24161	1.51197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	105.71322	67.00559	105.71322	66.54361			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	15.86583	112.32955	15.75094			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	74.08688	101.56711	73.67016			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.93174	105.65786	11.84816			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.80086	100.80059	28.59056			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.85314	100.58343	10.77404			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.91410	100.81342	15.79789			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.75904	100.58796	8.69520			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.75744	107.52630	13.66021			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	22.71330	101.25454	22.54678		101,254,540,000.00	1,000,000	1,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	10.04180	100.41357	9.96711			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.65392	99.94314	9.58241			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.68413	101.14726	10.60588			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.00382	94.17275	8.94673			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.03438	93.82087	8.97728			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.39261	104.67610	26.21013			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.30242	101.56575	10.79077			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.56581	100.11486	9.49485			0.00	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	11.71963	107.35953	11.63646			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.89990	121.64737	21.72811			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.79042	105.50721	2.76885			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.46078			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.73432			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	97.86180	99.68672	97.08337			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	96.32028	99.60062	95.56672			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	92.68139	99.38728	91.98498			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	96.32019	99.60314	95.56662			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	91.08069	99.28767	90.40870			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	90.63398	99.25974	89.96873			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	89.75456	99.20138	89.10249			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	89.75449	99.20211	89.10242			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	89.53751	99.18693	88.88868			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	94.58506	99.50500	93.85900			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	88.89301	99.14341	88.25373			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	88.25834	99.09929	87.62840			0.00	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	88.04955	99.07862	87.42271			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	87.42752	99.03521	86.80974			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	96.37276	98.12653	95.62947			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	84.07260	98.78368	83.50261			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	95.81772	99.57277	95.07218			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.43468	119.55998	20.27743			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.26001	111.67266	10.18524			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.82557	100.00000	41.54998			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.55570	100.00000	30.33418			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.69246	104.23307	43.38973			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	96.06823	99.58856	95.31869			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	92.44929	99.37012	91.75646			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	84.83395	98.86706	84.25314			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	96.46363	100.66418	95.74121			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	97.32440	101.16928	95.78667			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	97.04847	101.07247	95.56339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	100.91059	16.41270	100.91059	16.29275			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.73294	110.02135	15.62090			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	91.48464	100.30600	90.83717			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.28549	100.55190	40.98469			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	61.37908	100.62855	60.93158			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.74525	101.17076	7.68851			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.98399	101.20716	7.92547			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.20271	103.42947	11.12683			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.69088	100.80622	1.67512			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.68892	100.83814	1.67318			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.37844	100.90574	2.33831			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	2.29000	100.00000	2.21178			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.49679	101.28535	8.43448			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.68541	100.89554	1.66969			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.59179	101.45249	9.52136			0.00	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	1.67896	101.00134	1.66329			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	14.08376	102.14068	13.97971			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.65228	101.44362	1.63680			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.79334	101.20953	11.70692			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.02819	101.06155	6.97675			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.56610	101.14347	7.51069			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.66152	105.45079	7.60328			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.63979	101.30716	8.57642			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.11607	101.37985	9.04917			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.13079	102.14790	14.02638			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.46465	101.15653	11.38068			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.83389	101.18212	13.73253			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.73668	101.20040	11.65068			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.74453	101.18212	7.68779			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.86390	101.20040	7.80628			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.92357	101.20953	7.86551			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.55535	101.17116	11.47069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.73668	101.20040	11.65068			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.35950	101.30089	12.26885			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.51981	101.30089	8.45732			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.35950	101.30089	12.26885			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.26386	101.44699	13.16647			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.70964	101.48350	9.63831			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.20740	101.43786	13.11041			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.70286	102.16719	17.57203			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.43423	102.21271	14.32752			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.87057	102.19450	17.73847			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	55.27525	99.87885	54.86609			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.21655	111.48563	24.04035			0.00	0	2,606,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.47544	102.36770	11.40933			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.71267	111.51511	10.63429			0.00	0	995,617,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.71598	120.69176	11.62465		482,767,040,000.00	4,000,000	277,723,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.35586	122.92168	10.27395			0.00	0	85,200,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.88502	112.54971	11.79883		225,099,420,000.00	2,000,000	132,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.56067	105.64973	9.49370			0.00	0	9,520,000.00

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		7.17713	100.66243	7.12480				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond			100.67816		7.34564	100.67816	7.29206				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			100.69808		7.55900	100.69808	7.50386				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			100.70018		7.58146	100.70018	7.52615				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			100.79857		8.63595	100.79857	8.57289				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			101.00182		14.67749	101.00182	14.57012				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond			101.21676		18.39425	101.21676	22.87344				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			101.26720		8.26110	101.26720	10.27377				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			101.29746		7.19680	101.29746	8.95068				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		100.18757	10.00000	100.10714				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		100.18290	9.75000	100.10447				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		10.18238	100.00000	10.10382				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond			100.00000		91.70854	100.00000	91.02244				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond			100.00000		88.59223	100.00000	87.95181				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond			100.00000		64.85737	100.00000	64.48892				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond			100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond			98.80121		86.22875	98.80121	85.62914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	97.87620	76.27424	97.87620	75.80908			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	99.84733	50.03824	99.84733	50.03821			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	68.13427	99.82860	67.75549			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	92.21768	99.36331	91.52835			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	72.30620	97.76060	71.88853			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.38409	120.75743	12.28751			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.92967	101.23503	44.60033			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.79414	101.32511	14.68561			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	19.97253	101.70719	24.86517			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.76164	110.55481	13.66163			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.33918	100.00000	62.87997			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	63.59380	100.00000	63.13274			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	63.67868	100.00000	63.21700			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.67157	100.80302	21.51332			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.41701	100.83292	13.31902			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.97568	100.83423	9.90282			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	92.49730	100.00000	91.83661			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	92.02255	100.36906	91.36315			0.00	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	10.96637	128.75000	10.89204				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.89635	121.77342	14.77941				0.00	0	94,805,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.76538	243.55465	7.66047				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.82466	107.94222	20.67622				0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.84841	110.97172	10.76933				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.08088	113.15781	9.01364				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.94778	112.59168	8.88180				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.78286	113.82178	8.71753			113,821,780,000.00	1,000,000	27,000,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	60.18802	96.69614	59.79586				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	49.71247	95.45272	49.39376				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.46867	87.68655	16.36973				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	38.85413	93.89641	38.60839				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.37206	92.71091	32.16834				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.55523	86.49267	13.47517				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.18760	90.84932	24.03793				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.43915	87.67412	16.34040				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.03338	67.16812	2.02364				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	7.96979	100.00000	7.92451			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03209	100.00000	0.03191			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.96979	100.00000	7.92451			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.35436	100.00000	21.23305			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.84658	100.00000	21.72247			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.48058	100.00000	20.36424			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.48058	100.00000	20.36424			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.42002	100.00000	19.30969			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.42002	100.00000	19.30969			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.37944	100.00000	18.27502			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.37944	100.00000	18.27502			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.29579	100.00000	17.19754			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.29579	100.00000	17.19754			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.30698	100.00000	16.21434			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.30698	100.00000	16.21434			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.34553	100.00000	15.25835			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.34553	100.00000	15.25835			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.52327	100.00000	14.44077			0.00	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	13.74507	100.00000	13.66699			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.27926	100.00000	10.22086			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.71001	100.00000	9.65485			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.13751	100.00000	9.08560			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.13751	100.00000	9.08560			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.64790	100.00000	8.59877			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.16899	100.00000	8.12258			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.68735	100.00000	7.64368			0.00	0	0.00
Total for j-Bonds :									709,096,423,155,578.00	,329,997,006	87 879 367 493.00
Grand Total:									19,096,644,154,313.00	130,018,290	87 880 724 658.00