



Daily MTM Report

Daily summary for: 28/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.78060	7.69020		15.33	79,284,314.00	10,190	210,556.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		494.00000	570,000	14.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		54.00000	39,000	14.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		455.00000	528,000	14.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		65.00000	47,000	14.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		536.00000	614,000	14.46	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		46.00000	33,000	14.46	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		109.00000	127,000	17.02	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		519.00000	446,000	17.02	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		9.00000	7,000	16.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		949.00000	1,038,000	16.22	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		59.00000	67,000	19.42	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		869.00000	786,000	19.42	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		48.00000	54,000	20.31	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		1,008.00000	923,000	20.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		42.00000	47,000	20.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,102.00000	1,016,000	20.89	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		711.00000	795,000	14.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		21.00000	14,000	14.78	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		322.00000	378,000	14.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		132.00000	97,000	14.44	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		129.00000	151,000	16.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		439.00000	370,000	16.46	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		93.00000	107,000	17.59	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		603.00000	526,000	17.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		201.00000	239,000	15.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		261.00000	208,000	15.18	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,197.00000	1,110,000	21.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		37.00000	41,000	21.47	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		220.00000	263,000	15.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		230.00000	182,000	15.03	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,584.00000	1,495,000	23.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		24.00000	26,000	23.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		68.00000	78,000	18.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		778.00000	697,000	18.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		666.00000	749,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		26.00000	18,000	14.70	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		203.00000	158,000	14.89	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		243.00000	289,000	14.89	0.00	0	6,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	17/09/2012	Foreign Exchange Future			7.88520	7.79340		16.31	4,739,005.20	601	11,475.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		690.00000	763,000	14.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		97.00000	78,000	14.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		652.00000	723,000	14.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		109.00000	88,000	14.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		729.00000	803,000	14.75	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		86.00000	68,000	14.75	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		123.00000	100,000	14.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		616.00000	685,000	14.76	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,410.00000	1,326,000	21.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		103.00000	111,000	21.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		313.00000	346,000	16.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		420.00000	361,000	16.31	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		157.00000	170,000	19.38	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		964.00000	885,000	19.38	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,502.00000	1,417,000	21.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		95.00000	102,000	21.91	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,138.00000	1,057,000	20.24	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		131.00000	142,000	20.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		390.00000	433,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		297.00000	248,000	15.55	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		795.00000	721,000	18.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		188.00000	206,000	18.50	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		253.00000	279,000	17.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		560.00000	494,000	17.18	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.98850	7.89550		16.63	1,477,872.50	185	12,366.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		526.00000	569,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		331.00000	281,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		504.00000	546,000	15.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		359.00000	308,000	15.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		549.00000	594,000	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		304.00000	256,000	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		514.00000	454,000	16.63	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		409.00000	442,000	16.63	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,388.00000	1,307,000	20.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		183.00000	195,000	20.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.10220	8.00780		17.25	0.00	0	8,562.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		563.00000	606,000	16.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		505.00000	454,000	16.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		546.00000	587,000	16.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		538.00000	485,000	16.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		582.00000	626,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		474.00000	424,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,372.00000	1,298,000	20.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		280.00000	300,000	20.35	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		510.00000	550,000	17.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		602.00000	548,000	17.25	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.28860	8.19270		17.74	0.00	0	659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		532.00000	561,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,317.00000	1,250,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		521.00000	550,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,356.00000	1,289,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		543.00000	573,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,278.00000	1,212,000	19.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94270	8.85220		18.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,215.00000	1,260,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		863.00000	817,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,195.00000	1,239,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		893.00000	846,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,235.00000	1,278,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		833.00000	785,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		562.00000	523,000	16.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,414.00000	1,466,000	16.59	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.01680	9.92630		19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,779.00000	1,826,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,053.00000	1,009,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,758.00000	1,805,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,082.00000	1,038,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,800.00000	1,848,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,024.00000	981,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.78060	7.69020			15.33	544,642.00	70	882.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			7,353.00000	8,411,000	18.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		73,333.00000	65,351,000	18.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		6,829.00000	7,788,000	18.81	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		77,809.00000	69,728,000	18.81	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		7,930.00000	9,098,000	18.20	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		68,910.00000	61,038,000	18.20	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.88520	7.79340		16.31	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		41,256.00000	45,823,000	15.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		26,956.00000	22,343,000	15.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		38,993.00000	43,320,000	15.55	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		29,693.00000	24,840,000	15.55	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		43,649.00000	48,463,000	15.17	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		24,349.00000	19,983,000	15.17	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.98850	7.89550		16.63	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		45,474.00000	49,164,000	16.14	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		43,244.00000	37,634,000	16.14	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		43,619.00000	47,151,000	16.34	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		46,389.00000	40,621,000	16.34	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		47,410.00000	51,278,000	15.95	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		40,180.00000	34,748,000	15.95	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.32740	12.27010		13.05	156,977,111.60	12,734	64,135.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		536.00000	584,000	12.39	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		116.00000	107,000	12.39	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		503.00000	549,000	12.47	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		133.00000	122,000	12.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		572.00000	620,000	12.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		102.00000	93,000	12.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,196.00000	1,253,000	14.94	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		26.00000	26,000	14.94	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		447.00000	416,000	13.70	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		217.00000	243,000	13.70	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.48530	12.42650		14.33	0.00	0	1,413.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		213.00000	231,000	16.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,237.00000	1,196,000	16.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		205.00000	223,000	16.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,279.00000	1,238,000	16.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		221.00000	240,000	16.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,195.00000	1,155,000	16.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,160.00000	1,210,000	12.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		84.00000	75,000	12.83	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.64070	12.58030		15.17	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		695.00000	724,000	14.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		565.00000	534,000	14.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		674.00000	703,000	14.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		594.00000	563,000	14.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		716.00000	746,000	14.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		536.00000	506,000	14.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09390	0.09250		16.43	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		36.00000	43,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,586.00000	1,453,000	21.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		9.00000	12,000	24.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,559.00000	2,422,000	24.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		141.00000	174,000	18.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		691.00000	584,000	18.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09530	0.09390		16.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		498.00000	563,000	16.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		408.00000	333,000	16.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		210.00000	233,000	19.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,120.00000	1,003,000	19.53	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,163.00000	1,284,000	16.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		73.00000	54,000	16.39	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09670	0.09520		17.41	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		684.00000	759,000	18.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		504.00000	429,000	18.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		360.00000	398,000	20.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		1,180.00000	1,068,000	20.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,318.00000	1,441,000	17.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		138.00000	111,000	17.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34070	10.24970		12.30	8,313,922.80	804	45,890.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		182.00000	216,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		332.00000	275,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		166.00000	198,000	12.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		366.00000	307,000	12.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		199.00000	236,000	12.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		299.00000	245,000	12.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		267.00000	219,000	12.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		217.00000	260,000	12.26	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		518.00000	594,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		68.00000	53,000	12.01	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		686.00000	770,000	12.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		36.00000	29,000	12.41	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		822.00000	908,000	12.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		22.00000	17,000	12.71	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		480.00000	552,000	11.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		80.00000	61,000	11.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		145.00000	115,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		345.00000	406,000	12.07	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		439.00000	375,000	13.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		139.00000	166,000	13.02	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48530	10.39270			2,621,325.00	250	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		262.00000	327,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		595.00000	567,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		245.00000	308,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		628.00000	598,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		280.00000	319,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		563.00000	509,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		994.00000	1,089,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		51.00000	54,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.62830	10.53440		13.78	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		551.00000	602,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		407.00000	364,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		529.00000	578,000	13.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		435.00000	390,000	13.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		575.00000	627,000	13.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		381.00000	339,000	13.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.97670	10.88150		13.86	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		605.00000	630,000	14.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,217.00000	1,146,000	14.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		592.00000	617,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,254.00000	1,183,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		618.00000	644,000	14.68	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,180.00000	1,110,000	14.68	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.36500	421.59700			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.43200	427.68800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.27300	383.35300			15,290,920.00	4	899.00
ALBI	On	02/08/2012	Index Future			387.79000	388.89200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.71350	7.62500		14.41	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		20.00000	25,000	17.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		495.00000	412,000	17.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		17.00000	21,000	18.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ANY DAO _n 20/04/2012 Any day expiry	8.15	Put		542.00000	458,000	18.46	0.00	0	0.00
ANY DAO _n 20/04/2012 Any day expiry	8.05	Call		23.00000	30,000	17.49	0.00	0	0.00
ANY DAO _n 20/04/2012 Any day expiry	8.05	Put		448.00000	367,000	17.49	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry			7.69250	7.60200		15.52	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.90	Call		1.00000	1,000	24.68	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.90	Put		299.00000	209,000	24.68	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.95	Call		1.00000	0,000	26.96	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.95	Put		349.00000	258,000	26.96	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.85	Call		2.00000	2,000	22.39	0.00	0	0.00
ANY DAO _n 29/03/2012 Any day expiry	7.85	Put		250.00000	160,000	22.39	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry			6.28290	47.44610		15.15	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.28	Call		41,170.00000	34,000	16.11	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.28	Put		0.00000	27,000	16.11	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.33	Call		41,120.00000	13,000	16.20	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.33	Put		0.00000	56,000	16.20	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.23	Call		41,220.00000	69,000	18.11	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	6.23	Put		0.00000	12,000	18.11	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry			7.96600	7.99000		11.29	0.00	2,000	0.00
ANY DAO _n 30/03/2012 Any day expiry	7.99	Call		0.00000	19,000	12.42	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	7.99	Put		0.00000	43,000	12.42	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	8.04	Call		0.00000	8,000	13.84	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	8.04	Put		0.00000	82,000	13.84	0.00	0	0.00
ANY DAO _n 30/03/2012 Any day expiry	7.94	Call		0.00000	42,000	11.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ANY DAOn	30/03/2012	Any day expiry	7.94	Put		0.00000	16,000	11.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.99600	7.98950		11.43	0.00	0	22,831.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		394.00000	397,000	11.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		55.00000	51,000	11.56	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		356.00000	358,000	11.54	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		67.00000	62,000	11.54	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		433.00000	437,000	11.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		44.00000	41,000	11.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.02570	8.01810		12.28	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		198.00000	195,000	12.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		416.00000	406,000	12.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		183.00000	180,000	13.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		451.00000	441,000	13.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		214.00000	211,000	12.78	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		382.00000	372,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.05770	8.04880		12.71	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		335.00000	333,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		375.00000	365,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		316.00000	313,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		406.00000	395,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		356.00000	354,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		346.00000	336,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.11070	9.09370		15.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,070.00000	2,083,000	14.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.30	Put		276.00000	272,000	14.42	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Call		2,032.00000	2,044,000	14.39	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Put		288.00000	283,000	14.39	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Call		2,113.00000	2,126,000	14.55	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Put		269.00000	265,000	14.55	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future			7.79260	7.72970		11.67	0.00	0	10.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.15	Call		60.00000	72,000	13.40	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.15	Put		480.00000	429,000	13.40	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.20	Call		53.00000	64,000	13.65	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.20	Put		523.00000	471,000	13.65	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.10	Call		68.00000	81,000	13.15	0.00	0	0.00
CAD/ ROn 18/06/2012 Foreign Exchange Future	8.10	Put		438.00000	388,000	13.15	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future			7.88050	7.81670		11.34	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.71	Call		298.00000	333,000	11.07	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.71	Put		190.00000	161,000	11.07	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.76	Call		272.00000	305,000	11.14	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.76	Put		214.00000	183,000	11.14	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.66	Call		326.00000	362,000	10.99	0.00	0	0.00
CAD/ ROn 17/09/2012 Foreign Exchange Future	7.66	Put		168.00000	140,000	10.99	0.00	0	0.00
CAD/ ROn 14/12/2012 Foreign Exchange Future			7.96620	7.90170		11.75	0.00	0	0.00
CAD/ ROn 14/12/2012 Foreign Exchange Future	7.80	Call		362.00000	395,000	11.53	0.00	0	0.00
CAD/ ROn 14/12/2012 Foreign Exchange Future	7.80	Put		264.00000	232,000	11.53	0.00	0	0.00
CAD/ ROn 14/12/2012 Foreign Exchange Future	7.85	Call		338.00000	369,000	11.60	0.00	0	0.00
CAD/ ROn 14/12/2012 Foreign Exchange Future	7.85	Put		290.00000	256,000	11.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		387.00000	422,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		239.00000	209,000	11.45	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16930	0.20240			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future				0.00250			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04800	0.03710			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.09850	0.08180			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10160	0.10400			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10550	0.10440			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.07780	0.07420			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03890	0.03620			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.58450	8.50550		14.56	0.00	0	28,369.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		76.00000	94,000	16.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		671.00000	610,000	16.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		69.00000	86,000	16.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		714.00000	652,000	16.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		83.00000	103,000	16.54	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		628.00000	569,000	16.54	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.71110	8.63040		15.54	0.00	0	50.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		323.00000	358,000	15.72	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		443.00000	397,000	15.72	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		307.00000	339,000	15.89	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		477.00000	428,000	15.89	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		341.00000	377,000	15.54	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		411.00000	366,000	15.54	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			8.83760	8.75540		16.10	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		587.00000	628,000	15.15	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		337.00000	296,000	15.15	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		564.00000	603,000	15.29	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		364.00000	321,000	15.29	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		612.00000	655,000	15.01	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		312.00000	273,000	15.01	0.00	0	0.00	
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00	
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00	
GOVI On	03/05/2012	GOVI			383.36400	384.36800			0.00	0	201.00	
GOVI On	03/05/2012	GOVI	382.00	Call		23,680.00000	13,640,000		0.00	0	0.00	
GOVI On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00	
GOVI On	03/05/2012	GOVI	382.01	Call		23,580.00000	13,540,000		0.00	0	0.00	
GOVI On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
GOVI	On	03/05/2012	GOVI	381.99	Call		23,780.00000	13,740,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			388.89700	389.92200			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		780.00000	11,030,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		880.00000	11,130,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		680.00000	10,930,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.39400	171.50900			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			173.86800	173.98700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.42900	463.42900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.05300	470.05300			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.71000	5.71000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.75000	5.74000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.80000	5.79000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.96000	5.94000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.16000	6.11000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.37000	6.31000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.59000	6.54000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.83000	6.78000			0.00	500	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			7.07000	7.02000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.32150	6.27990		10.11	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		114.00000	132,000	10.11	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		134.00000	111,000	10.11	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		95.00000	110,000	10.34	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		165.00000	139,000	10.34	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		136.00000	161,000	10.27	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		106.00000	90,000	10.27	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future			6.37880	6.33720		12.78	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Call		274.00000	297,000	12.87	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Put		180.00000	161,000	12.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		247.00000	269,000	12.82		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		203.00000	183,000	12.82		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		302.00000	328,000	12.91		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		158.00000	142,000	12.91		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.42280	6.38110		13.71		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		317.00000	340,000	13.70		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		273.00000	255,000	13.70		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		293.00000	314,000	13.71		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		299.00000	279,000	13.71		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		342.00000	366,000	13.70		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		248.00000	231,000	13.70		0.00	0	0.00
R157 On	03/05/2012	Bond Future			6.85200	6.82400		3.29		12,157,700.00	100	11,534.00
R157 On	03/05/2012	Bond Future	8.25	Call		4,606.00000	4,514,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		4,764.00000	4,671,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Call		4,449.00000	4,356,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.56		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Put		1,951.00000	2,037,000	3.15		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		31.00000	24,000	3.15		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Call		132.00000	111,000	3.19		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Put		1,211.00000	1,283,000	3.19		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Call		388.00000	343,000	3.24		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Put		633.00000	681,000	3.24		0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R157	On	03/05/2012	Bond Future	7.35	Call		1,782.00000	1,695,000	3.38	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		56.00000	62,000	3.38	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.94600	6.91500		3.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,456.00000	3,371,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		192.00000	202,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,584.00000	3,499,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		173.00000	183,000	4.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,326.00000	3,242,000	4.03	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		210.00000	221,000	4.03	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.01900	6.98500		3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,358.00000	1,306,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,316.00000	1,359,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,431.00000	1,378,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,248.00000	1,291,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,286.00000	1,237,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,385.00000	1,431,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.09600	7.05900		3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,078.00000	1,037,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,868.00000	1,921,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,134.00000	1,092,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,796.00000	1,848,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,024.00000	984,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,943.00000	1,997,000	3.19	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.50100	8.45300		11.90	115,940,836.44	962	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,282.00000	4,888,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		348.00000	399,000	12.37	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,661.00000	5,260,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		291.00000	335,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,910.00000	4,525,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		414.00000	475,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,582.00000	5,966,000	11.53	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		270.00000	208,000	11.53	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,257.00000	3,553,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		868.00000	719,000	11.72	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,051.00000	1,792,000	11.90	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,615.00000	1,801,000	11.90	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,191.00000	3,827,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		580.00000	661,000	12.23	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.58400	8.53500		15.53	0.00	0	530.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,310.00000	5,034,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,372.00000	3,542,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,572.00000	5,289,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,190.00000	3,352,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,059.00000	4,791,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R186	On	02/08/2012	Bond Future	8.70	Put		3,567.00000	3,745,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,735.00000	5,982,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,092.00000	2,893,000	15.28	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,863.00000	4,600,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,730.00000	3,913,000	15.48	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,750.00000	10,083,000	15.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,356.00000	1,243,000	15.03	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,969.00000	9,289,000	15.04	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,577.00000	1,451,000	15.04	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,362.00000	5,085,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,335.00000	3,504,000	15.54	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.65900	8.60700		15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,172.00000	5,902,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,901.00000	5,096,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,415.00000	6,139,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,704.00000	4,893,000	15.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,940.00000	5,677,000	15.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,111.00000	5,313,000	15.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.73600	8.68300		15.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,750.00000	5,516,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,374.00000	7,604,000	15.05	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,955.00000	5,716,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,132.00000	7,357,000	15.07	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,549.00000	5,319,000	15.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R186	On	07/02/2013	Bond Future	8.45	Put		7,622.00000	7,856,000	15.03	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.27579	215.31602			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		316.00000	276,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		266.00000	226,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		366.00000	326,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.96207	254.95683			0.00	0	1,019.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,957.00000	3,962,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,907.00000	3,912,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		4,007.00000	4,012,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R201	On	03/05/2012	Bond Future			6.15800	6.13400		2.39	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,916.00000	3,857,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,035.00000	3,975,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,798.00000	3,739,000	2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.19500	6.16700		2.86	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,002.00000	2,942,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		51.00000	54,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,104.00000	3,044,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		44.00000	47,000	3.07	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,900.00000	2,840,000	3.06	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		58.00000	61,000	3.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.18600	6.15400		2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,258.00000	1,216,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		559.00000	582,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,324.00000	1,281,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		525.00000	547,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,195.00000	1,154,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		597.00000	621,000	2.59	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.14400	6.11000		2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,030.00000	996,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		781.00000	807,000	2.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R201	On	07/02/2013	Bond Future	6.30	Call		1,080.00000	1,045,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		742.00000	768,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		981.00000	948,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		821.00000	848,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.35655	189.34857			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		651.00000	643,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		701.00000	693,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		601.00000	593,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.42500	7.41800		5.73	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,727.00000	5,696,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1.00000	2,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,934.00000	5,902,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1.00000	0,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,520.00000	5,488,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2.00000	1,000	6.20	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,036.00000	2,056,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		155.00000	144,000	5.57	0.00	0	4,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R203	On	03/05/2012	Bond Future	7.15	Put		1,500.00000	1,516,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		299.00000	283,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		833.00000	807,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		691.00000	696,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,891.00000	1,859,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		208.00000	207,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.51700	7.50900		7.02	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,567.00000	4,534,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		452.00000	453,000	7.36	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,736.00000	4,703,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		418.00000	420,000	7.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,400.00000	4,367,000	7.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		487.00000	488,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.59700	7.58900		6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,545.00000	2,521,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,893.00000	1,901,000	6.89	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,660.00000	2,637,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,806.00000	1,816,000	6.91	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,434.00000	2,412,000	6.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,984.00000	1,994,000	6.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.68300	7.67500		6.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		816.00000	805,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,474.00000	5,494,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		861.00000	850,000	6.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.55	Put		5,316.00000	5,336,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		772.00000	762,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,634.00000	5,655,000	6.18	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.73100	7.70400		6.99	7,307,860.00	70	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,239.00000	5,100,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		15.00000	15,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,476.00000	5,338,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		11.00000	12,000	7.56	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,001.00000	4,863,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		19.00000	20,000	7.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,763.00000	3,893,000	6.70	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		48.00000	39,000	6.70	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,050.00000	964,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		813.00000	866,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.82500	7.79600		8.94	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,316.00000	4,202,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		884.00000	914,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,496.00000	4,380,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		826.00000	854,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,139.00000	4,027,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		946.00000	978,000	9.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R204	On	01/11/2012	Bond Future			7.90600	7.87600		8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,033.00000	2,948,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,439.00000	2,498,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,165.00000	3,079,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,333.00000	2,391,000	8.56	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,905.00000	2,823,000	8.53	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,550.00000	2,612,000	8.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.99000	7.95900		8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,234.00000	3,154,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,045.00000	3,108,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,353.00000	3,272,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,934.00000	2,996,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,117.00000	3,039,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,159.00000	3,224,000	8.33	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.92200	5.91300		1.48	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,516.00000	2,502,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,594.00000	2,579,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,438.00000	2,424,000	1.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.63	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.93900	5.92700		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,827.00000	1,810,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		24.00000	23,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,891.00000	1,874,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		21.00000	20,000	1.83	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,763.00000	1,746,000	1.82	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		27.00000	27,000	1.82	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.86100	5.84600		1.43	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		548.00000	537,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		371.00000	377,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		582.00000	571,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		348.00000	354,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		515.00000	505,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		395.00000	403,000	1.41	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.67500	5.66100		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		598.00000	590,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		294.00000	298,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		627.00000	618,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		278.00000	282,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		570.00000	562,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		311.00000	315,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.95000	7.91300		8.21	0.00	0	21,226.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R207	On	03/05/2012	Bond Future	8.75	Call		4,555.00000	4,356,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		50.00000	56,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,805.00000	4,605,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		40.00000	44,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,306.00000	4,109,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		63.00000	71,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,810.00000	2,978,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		199.00000	162,000	7.97	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,916.00000	2,055,000	8.06	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		444.00000	378,000	8.06	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,283.00000	1,154,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		802.00000	878,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,424.00000	2,253,000	8.41	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		308.00000	341,000	8.41	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.04400	8.00500		10.49	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,850.00000	4,686,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		944.00000	990,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,044.00000	4,877,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		883.00000	926,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,659.00000	4,497,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,009.00000	1,056,000	10.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.12200	8.08100		10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,481.00000	3,355,000	10.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,603.00000	2,691,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R207	On	01/11/2012	Bond Future	8.30	Call		3,627.00000	3,499,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,491.00000	2,577,000	10.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,341.00000	3,218,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,722.00000	2,813,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.20500	8.16200		9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,764.00000	3,643,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,320.00000	3,416,000	9.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,901.00000	3,778,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,206.00000	3,301,000	9.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,634.00000	3,515,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,442.00000	3,540,000	9.95	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.01600	7.96800		9.42	44,239,655.97	477	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,942.00000	5,660,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		23.00000	27,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,211.00000	5,928,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		17.00000	21,000	10.18	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,673.00000	5,392,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		29.00000	35,000	10.14	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,068.00000	3,306,000	9.17	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		215.00000	167,000	9.17	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R208	On	03/05/2012	Bond Future	7.70	Put		2,099.00000	2,298,000	9.27	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		479.00000	391,000	9.27	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,376.00000	1,202,000	9.46	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		887.00000	1,000,000	9.46	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,594.00000	2,359,000	9.69	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		345.00000	396,000	9.69	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.10000	8.05000		11.67	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,076.00000	4,855,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,105.00000	1,175,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,282.00000	5,056,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,036.00000	1,101,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,874.00000	4,656,000	12.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,179.00000	1,252,000	12.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.17400	8.12200		11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,686.00000	3,517,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,961.00000	3,088,000	11.64	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,842.00000	3,669,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,836.00000	2,959,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,537.00000	3,372,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,095.00000	3,225,000	11.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.25100	8.19700		11.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,366.00000	3,220,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,465.00000	4,617,000	11.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,496.00000	3,346,000	11.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R208	On	07/02/2013	Bond Future	8.05	Put		4,314.00000	4,463,000	11.09	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,239.00000	3,097,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,619.00000	4,776,000	11.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97100	8.90300		16.87	19,026,185.45	257	2,998.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,990.00000	1,676,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,244.00000	1,454,000	16.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,217.00000	1,883,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,091.00000	1,281,000	16.93	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,777.00000	1,483,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,414.00000	1,644,000	16.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04500	8.97500		21.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,907.00000	4,573,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,851.00000	3,049,000	21.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,124.00000	4,783,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,704.00000	2,895,000	21.58	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,693.00000	4,367,000	21.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,004.00000	3,210,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11200	9.04000		21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R209	On	01/11/2012	Bond Future	9.00	Call		4,739.00000	4,450,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,042.00000	5,294,000	21.46	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,921.00000	4,625,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,846.00000	5,090,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,560.00000	4,278,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,245.00000	5,504,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.18200	9.10800		20.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,433.00000	5,144,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,246.00000	6,506,000	20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,609.00000	5,315,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,044.00000	6,298,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,260.00000	4,977,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,454.00000	6,720,000	20.82	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.10764	140.46922			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,469.00000	1,108,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,419.00000	1,058,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,519.00000	1,158,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.47022	118.47977			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		280.00000	270,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		230.00000	220,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		330.00000	320,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.50591	116.50363			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,204.00000	1,206,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		1,154.00000	1,156,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		1,254.00000	1,256,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.85700	8.79900		15.11	0.00	0	4,359.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,931.00000	3,547,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		444.00000	521,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R213	On	03/05/2012	Bond Future	9.30	Call		4,237.00000	3,843,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		377.00000	444,000	15.45	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,632.00000	3,260,000	15.33	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		520.00000	610,000	15.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.93300	8.87300		18.96	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,463.00000	5,152,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,575.00000	2,734,000	19.24	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,697.00000	5,380,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,437.00000	2,590,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,232.00000	4,928,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,718.00000	2,884,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.00500	8.94300		19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,201.00000	4,933,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,761.00000	4,971,000	19.26	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,401.00000	5,127,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,577.00000	4,782,000	19.31	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,009.00000	4,747,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,955.00000	5,172,000	19.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.08100	9.01700		18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,814.00000	5,549,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,944.00000	6,166,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,000.00000	5,731,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,748.00000	5,966,000	18.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,630.00000	5,371,000	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R213	On	07/02/2013	Bond Future	8.95	Put		6,144.00000	6,373,000	18.51	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.02000	8.95100			0.00	0	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,236.00000	1,789,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,153.00000	1,706,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,319.00000	1,872,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.09100	9.02100			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,795.00000	2,349,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,712.00000	2,266,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,878.00000	2,432,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.23210	1.21700		15.93	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		770.00000	892,000	14.72	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		100.00000	71,000	14.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		440.00000	527,000	14.90	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		270.00000	206,000	14.90	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,197.00000	1,350,000	16.36	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		27.00000	29,000	16.36	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24780	1.23220		16.53	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		655.00000	738,000	15.80	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		441.00000	368,000	15.80	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		455.00000	514,000	16.75	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		741.00000	644,000	16.75	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		944.00000	1,056,000	15.32	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		230.00000	186,000	15.32	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.26360	1.24800		16.81	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		801.00000	883,000	16.44	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		601.00000	527,000	16.44	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		607.00000	670,000	17.27	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		907.00000	814,000	17.27	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,061.00000	1,165,000	15.79	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		361.00000	309,000	15.79	0.00	0	0.00

Total for Derivatives : 467,921,350.96 29,204 1,133,479.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000		2,864,580,000.00		28,645,800	14,322,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			260,000,000,000.00	52,000,000	26,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	20,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	1,040,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			243,000,000,000.00	2,430,000	1,250,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ABFN05 On 17/03/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B On 15/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A On 29/09/2014 Spot Bond			100.00000	100.00000		6,613,280,000,000.00	66,132,800	33,066,400.00	
ABL11B On 29/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B On 08/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13 On 11/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6 On 18/06/2012 Spot Bond			100.00000	100.00000		240,000,000,000.00	2,400,000	600,000.00	
ABL7 On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	80,439,518.00
ABL8B On 19/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9 On 19/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05 On 07/05/2012 Spot Bond			100.00000	100.00000		3,600,000,000,000.00	36,000,000	12,000,000.00	
ABLC06 On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ABLI02	On	08/05/2014			100.00000	100.00000			144,000,000,000.00	1,440,000	740,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
ABLI04	On	11/10/2016			8.00000	8.00000			64,000,000,000.00	8,000,000	4,000,000.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	8,600,000.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	76,000,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			473,600,000,000.00	4,736,000	2,368,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ABN23 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35 On 04/03/2013 Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36 On 06/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37 On 07/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39 On 21/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40 On 29/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41 On 01/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42 On 16/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43 On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44 On 14/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45 On 23/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46 On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	18,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,890,000,000,000.00	18,900,000	32,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			118,000,000,000.00	1,180,000	680,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On 20/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On 20/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL104On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL105On 28/03/2012 Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On 28/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On 28/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On 28/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On 01/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On 20/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On 09/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On 20/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL126On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On 18/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On 27/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On 26/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On 02/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL142On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ACL158On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On 20/06/2014 Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	30,000,000.00	
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B1On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C1On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01 On 15/03/2019 Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02 On 30/04/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
AIR02UOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03 On 09/03/2016 Spot Bond			100.00000	100.00000		10,423,400,000,000.00		104,234,000	66,117,000.00
AIR03UOn 26/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04UOn 26/10/2029 Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01 On 30/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02 On 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10 On 01/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11 On 01/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	0.00
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BAYA01On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02On 30/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03On 30/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On 31/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On 30/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On 30/09/2016 Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BAYA17On	30/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYC10On	31/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD10On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD20On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD30On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD40On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD50On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAYD60On	30/06/2035	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BD311F On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	500,000.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BG32YlOn	30/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42A'On	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42A2On	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42A3On	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42A4On	15/03/2017	Spot Bond	8.00000	8.00000		517,657,760,000.00		64,707,220	32,353,610.00
BG42B On	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42DlOn	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG42YlOn	15/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond	100.00000	100.00000		22,688,400,000.00		226,884	3,613,442.00
BID02 On	14/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BIDC14On	26/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BIDC16On	17/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BIDC18On	24/04/2012	Spot Bond	100.00000	100.00000		1,200,000,000,000.00		12,000,000	4,000,000.00
BIDC19On	04/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
BIDC20 On 02/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2012 Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	4,000,000.00
BMWF0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05 On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01 On 30/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03 On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	17,200,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CGR7 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8 On 22/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9 On 15/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN249On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN250On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN251On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN252On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN253On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN254On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN255On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN256On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN257On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN258On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN259On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN260On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN261On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN262On 26/03/2019 Spot Bond			9.65000	9.65000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN58 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78 On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88 On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04 On 05/06/2018 Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	3,510,000.00
COJ05 On 05/06/2023 Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06 On 09/12/2015 Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07 On 23/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
COJ12C On 17/02/2013 Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13C On 18/04/2012 Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002 On 29/11/2014 Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003 On 28/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005 On 01/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 28/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 12/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3 On 01/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3 On 02/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02 On 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13 On 25/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	20,700,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	78,506,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			4,429,480,000,000.00	44,294,800	140,150,900.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	20,153,598.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			4,723,600,000,000.00	47,236,000	24,118,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
EQ172L On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ173L On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L On 14/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L On 05/07/2012 Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
EQS01 On 18/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02 On 01/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04 On 22/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A On 17/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1 On 17/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		100,300,000,000.00		1,003,000	48,703,000.00
ES18	On	20/04/2018			9.25000	9.25000		3,871,507,950,000.00		418,541,400	440,319,700.00
ES23	On	25/01/2023			10.00000	10.00000		10,315,420,000,000.00		1,031,542,000	247,635,000.00
ES26	On	02/04/2026			7.85000	7.85000		1,127,770,250,000.00		143,665,000	98,318,000.00
ES33	On	15/09/2033			7.50000	7.50000		1,761,508,500,000.00		234,867,800	185,639,400.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		98,424,900,000.00		984,249	5,328,083.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRBZ02 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC101 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC102 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC103 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC104 On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC105 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC106 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37 On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRC74 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76 On 28/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80 On 15/06/2016 Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85 On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89 On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRC90 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93 On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96 On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97 On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98 On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99 On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	2,010,000.00
FRE2B1 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35 On 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49 On 27/10/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRS53 On 27/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55 On 09/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56 On 19/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57 On 23/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60 On 24/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61 On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62 On 04/11/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63 On 22/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64 On 26/01/2042 Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65 On 30/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66 On 22/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14 On 01/09/2014 Spot Bond			100.00000	100.00000			0.00	0	19,680,000.00
FRX15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	62,000,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
GR1A2On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	19,900,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000		21,504,202,500,000.00		215,042,025	47,736,075.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000		900,000,000,000.00		9,000,000	3,000,000.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IND217 On 24/04/2012 Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000.00
IND218 On 02/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219 On 08/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221 On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222 On 29/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223 On 05/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225 On 19/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND226 On 26/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND227 On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND228 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND229 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND230 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND231 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND232 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IND233 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND234 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND235 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND236 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND245 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND246 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND247 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND248 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IND249 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND250 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130 On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131 On 24/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
ING133 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135 On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ING140 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141 On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142 On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144 On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31 On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46 On 16/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89 On 31/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000		7,000,000,000,000.00		70,000,000	35,000,000.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
IVC001 On 05/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002 On 12/02/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004 On 29/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02 On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00 On 27/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
MAQ00iOn 09/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00iOn 05/04/2012 Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	4,000,000.00
MAQ01iOn 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01iOn 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01iOn 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01iOn 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01iOn 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02iOn 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02iOn 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02iOn 26/05/2014 Spot Bond			100.00000	100.00000		5,542,000,000,000.00		55,420,000	27,710,000.00
MBF02iOn 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02iOn 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01iOn 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01iOn 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01iOn 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16iOn 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
MBP17On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP23On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP24On 22/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP25On 22/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/01/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/07/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
MEFSBOn 05/10/2016 Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn 05/01/2019 Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On 04/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NBK10EOn	21/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK13EOn	21/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK1B On	09/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK2A On	15/09/2015	Spot Bond	100.00000	100.00000			9,761,140,000,000.00	97,611,400	57,305,700.00
NBK2B On	15/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK3A On	09/09/2019	Spot Bond	100.00000	100.00000			0.00	0	6,000,000.00
NBK4 On	28/10/2024	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond	100.00000	100.00000			0.00	0	9,500,000.00
NBK6B On	19/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NBK9A On	23/03/2016	Spot Bond	100.00000	100.00000			20,000,000,000.00	200,000	9,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NBK9B On 23/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11 On 31/03/2013 Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
NCLN1 On 24/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4 On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NCLN5 On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5 On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6 On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7 On 17/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10 On 15/08/2012 Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		800,000,000,000.00		8,000,000	2,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NQF1C On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01 On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,512,000.00
NRA01 On 30/04/2014 Spot Bond			100.00000	100.00000		24,800,000,000,000.00	248,000,000	123,000,000.00	
NRA01 On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
NRA01 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02 On 31/10/2022 Spot Bond			100.00000	100.00000			0.00	0	10,000.00
NRA02 On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
NRA02 On 30/11/2028 Spot Bond			100.00000	100.00000		1,397,460,000,000.00	13,974,600	11,387,300.00	
NTC08 On 13/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC09 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11 On 18/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		16,600,000,000,000.00		166,000,000	96,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	200,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
OTCB1On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PBET01On	13/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF02LOn	06/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03LOn	02/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
PMM01On	28/06/2012	Spot Bond	100.00000	100.00000		49,000,000,000,000.00	490,000,000	196,000,000.00	
PNP03 On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04 On	21/05/2012	Spot Bond	100.00000	100.00000		1,200,000,000,000.00	12,000,000	4,000,000.00	
PR2A1fOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	100,000.00
PR2A2fOn	15/12/2012	Spot Bond	100.00000	100.00000		240,000,000,000.00	2,400,000	600,000.00	
PR2A3fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
PR2B2EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn 15/02/2014 Spot Bond			100.00000	100.00000			588,800,000,000.00	5,888,000	2,944,000.00
PRP1AOn 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn 01/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn 04/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On 15/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P On 21/12/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.81000	6.78000		158,958,135,762,360.00	23,341,870,156		21,522,285,496.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.46500	8.41500		92,328,486,739,995.00	10,907,086,443		8,383,996,241.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.11360	214.05768		1,330,930,137,600.00	6,216,000		601,169,751.00
R197	On	07/12/2023	Spot Bond			2.04000	2.04000		1,127,642,640,000.00	552,766,000		279,899,000.00
R201	On	21/12/2014	Spot Bond			6.13500	6.11000		3,507,085,020,000.00	571,652,000		4,326,077,453.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		353,123,600,000.00	153,532,000		956,510,400.00
R203	On	15/09/2017	Spot Bond			7.38500	7.37500		28,175,098,392,000.00	3,815,179,200		7,051,566,244.00
R204	On	21/12/2018	Spot Bond			7.69000	7.66000		42,967,126,070,900.00	5,587,402,610		6,678,455,154.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.90000	5.89000		31,148,642,900,000.00	5,279,431,000		4,428,617,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.91000	7.87000			29,490,668,428,060.00	3,728,276,666	7,489,819,500.00
R208	On	31/03/2021	Spot Bond			7.98000	7.93000			10,899,040,908,000.00	1,365,794,600	8,500,628,912.00
R209	On	31/03/2036	Spot Bond			8.94000	8.87000			63,678,144,900,000.00	7,122,835,000	11,160,626,302.00
R210	On	31/03/2028	Spot Bond			2.32000	2.30000			667,176,320,000.00	287,576,000	941,014,100.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			884,800,000,000.00	1,120,000,000	2,794,159,480.00
R212	On	31/01/2022	Spot Bond			2.02000	2.02000			2,798,770,600,000.00	1,385,530,000	1,315,113,100.00
R213	On	28/02/2031	Spot Bond			8.82500	8.76500			21,126,705,825,000.00	2,393,961,000	2,596,782,653.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			29,274,115,000,000.00	4,503,710,000	4,541,206,607.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R230C On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C On 21/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C On 21/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C On 21/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C On 21/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C On 21/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C On 21/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C On 21/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C On 21/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C On 21/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C On 21/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C On 21/06/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C On 21/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C On 21/06/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
R352C On 21/12/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0 On 15/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0 On 15/07/2016 Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
RCSC0 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0 On 08/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0 On 30/03/2015 Spot Bond			100.00000	100.00000		70,800,000,000,000.00	708,000,000	708,000,000	312,000,000.00
RDFC0 On 06/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05 On 17/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06 On 18/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07 On 14/02/2013 Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08 On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
RP002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005 On 31/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01 On 28/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01 On 25/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02 On 25/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01 On 22/07/2016 Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02 On 12/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03 On 10/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04 On 07/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05 On 21/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21 On 21/04/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2 On 28/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3 On 06/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SBK10 On 19/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13 On 24/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14 On 01/12/2017 Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15 On 23/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16 On 15/03/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7 On 24/05/2015 Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8 On 10/04/2013 Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBK9 On 10/04/2018 Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111 On 09/04/2014 Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18 On 14/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32 On 19/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	12,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			75,000,000,000.00	750,000	500,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000		47,766,549,993,500.00	7,348,699,999	614,000,000.00	
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SYN825On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	3,000,000.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
SYN901 On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902 On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN904 On 04/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905 On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907 On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25 On 30/09/2025 Spot Bond			100.00000	100.00000			0.00	0	0.00
T018 On 15/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06 On 20/03/2014 Spot Bond			100.00000	100.00000		6,422,300,000,000.00	64,223,000	32,111,500.00	
TFS68L On 14/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73 On 11/02/2013 Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77 On 12/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78 On 18/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80 On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			16,000,000,000.00	2,000,000	500,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	820,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			1,088,000,000,000.00	10,880,000	5,440,000.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
THE8B ¹ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8C ¹ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE8D ¹ On	18/04/2036	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ¹ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ² On	18/01/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ³ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ⁴ On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ⁵ On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ⁷ On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ⁸ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A ⁹ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B ¹ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B ² On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B ³ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9C ¹ On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9C ² On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,024,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		4,388,160,000,000.00		43,881,600	366,842,800.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	181,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027			100.00000	100.00000		400,000,000,000.00		4,000,000	16,000,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
TSP117On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121On 02/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124On 26/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125On 23/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126On 04/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127On 10/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000		2,243,840,000,000.00		22,438,400	11,219,200.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04 On 30/05/2016 Spot Bond			100.00000	100.00000			500,000,000.00	5,000	51,005,000.00
WS05 On 01/08/2018 Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
WSP1 On 28/05/2015 Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2 On 28/05/2017 Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3 On 28/05/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4 On 28/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5 On 28/05/2021 Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interes
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **877,760,463,497,415.00 84,360,285,652 101,859,505,519.0**

Grand Total: **877,760,931,418,766.00 14,360,314,856 101,860,638,998.0**