

Daily MTM Report

Daily summary for: 10/04/2012

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			8.09220	7.89660		15.14	206,731,433.40	25,547	201,596.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		668.00000	852,000	14.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		21.00000	10,000	14.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		623.00000	803,000	14.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		26.00000	11,000	14.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		714.00000	900,000	15.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		17.00000	8,000	15.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		145.00000	209,000	15.14	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		348.00000	217,000	15.14	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		3.00000	2,000	18.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,150.00000	1,344,000	18.09	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		72.00000	98,000	17.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		675.00000	506,000	17.45	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		57.00000	76,000	18.40	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		810.00000	634,000	18.40	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		49.00000	64,000	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		902.00000	722,000	19.03	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		905.00000	1,097,000	16.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		8.00000	5,000	16.54	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		452.00000	618,000	14.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		55.00000	26,000	14.35	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		175.00000	257,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		278.00000	165,000	14.86	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		121.00000	172,000	15.72	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		424.00000	280,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		287.00000	412,000	14.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		140.00000	70,000	14.17	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		995.00000	813,000	19.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		42.00000	55,000	19.66	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		316.00000	449,000	14.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		119.00000	57,000	14.03	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,378.00000	1,189,000	22.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		25.00000	31,000	22.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		85.00000	118,000	16.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		588.00000	426,000	16.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		856.00000	1,047,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		9.00000	5,000	16.23	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		100.00000	47,000	14.11	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		347.00000	489,000	14.11	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.19980	8.00150		16.38	17,358,976.60	2,117	11,488.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		856.00000	1,040,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		55.00000	40,000	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		814.00000	995,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		63.00000	45,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		900.00000	1,086,000	15.85	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		49.00000	36,000	15.85	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		72.00000	50,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		773.00000	950,000	15.39	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,218.00000	1,046,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		119.00000	146,000	20.34	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		391.00000	497,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		290.00000	197,000	15.33	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		187.00000	233,000	18.12	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		786.00000	633,000	18.12	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,308.00000	1,134,000	20.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		109.00000	134,000	20.77	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		954.00000	792,000	19.02	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		155.00000	192,000	19.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		491.00000	626,000	15.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		190.00000	126,000	15.01	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		627.00000	486,000	17.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		228.00000	286,000	17.25	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		313.00000	397,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		412.00000	297,000	16.03	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.30540	8.10530		16.82	498,324.00	60	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		633.00000	771,000	15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		228.00000	166,000	15.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		606.00000	738,000	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		251.00000	183,000	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		663.00000	806,000	15.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		208.00000	151,000	15.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		386.00000	286,000	15.71	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		491.00000	591,000	15.71	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,207.00000	1,047,000	19.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		212.00000	252,000	19.68	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.42210	8.21970		17.29	505,326.00	60	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		656.00000	770,000	15.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		386.00000	298,000	15.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		635.00000	741,000	15.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		415.00000	319,000	15.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		679.00000	799,000	15.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		359.00000	277,000	15.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,201.00000	1,051,000	19.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		321.00000	373,000	19.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		595.00000	694,000	16.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		475.00000	372,000	16.22	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.61630	8.41210		17.80	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		599.00000	674,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,165.00000	1,036,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		587.00000	660,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,203.00000	1,072,000	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		612.00000	689,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,128.00000	1,001,000	18.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.26530	9.07050		18.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,320.00000	1,414,000	17.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		750.00000	649,000	17.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,302.00000	1,393,000	17.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		782.00000	678,000	17.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,339.00000	1,436,000	16.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		719.00000	621,000	16.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		478.00000	414,000	16.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,548.00000	1,679,000	16.24	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.33940	10.14460		19.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,899.00000	2,009,000	18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		954.00000	870,000	18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,877.00000	1,989,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		982.00000	900,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,922.00000	2,030,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		927.00000	841,000	18.25	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.09220	7.89660			15.14	32,368.80	4	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,217.00000	12,950,000	16.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			54,557.00000	38,730,000	16.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,468.00000	11,791,000	16.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			58,808.00000	42,571,000	16.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,048.00000	14,235,000	16.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		50,388.00000	35,015,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.19980	8.00150		16.38	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		51,934.00000	66,235,000	15.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		16,824.00000	11,295,000	15.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		49,091.00000	62,560,000	15.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		18,981.00000	12,620,000	15.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		54,922.00000	70,015,000	15.03	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		14,812.00000	10,075,000	15.03	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.30540	8.10530		16.82	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		54,604.00000	65,894,000	15.31	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		31,394.00000	22,674,000	15.31	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		52,345.00000	63,022,000	15.42	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		34,135.00000	24,802,000	15.42	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		56,972.00000	69,021,000	15.26	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		28,762.00000	20,801,000	15.26	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.80810	12.49480		12.78	9,004,094.30	703	61,889.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		705.00000	988,000	13.41	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		60.00000	30,000	13.41	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		661.00000	941,000	13.12	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		66.00000	33,000	13.12	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		750.00000	1,036,000	13.69	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		55.00000	28,000	13.69	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,411.00000	1,718,000	17.29	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		16.00000	10,000	17.29	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		295.00000	143,000	12.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		290.00000	451,000	12.28	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.97060	12.65350		14.04	324,265.00	25	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		253.00000	327,000	15.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,050.00000	806,000	15.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		244.00000	314,000	15.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,091.00000	843,000	15.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		264.00000	340,000	15.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,011.00000	769,000	15.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,359.00000	1,663,000	14.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		56.00000	42,000	14.44	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.12980	12.81010		14.70	3,282,450.00	250	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		800.00000	968,000	13.42	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		440.00000	289,000	13.42	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		775.00000	938,000	13.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		465.00000	309,000	13.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		824.00000	1,000,000	13.38	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		414.00000	271,000	13.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10000	0.09590		17.85	0.00	0	3,839.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		54.00000	100,000	20.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,264.00000	900,000	20.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		14.00000	26,000	23.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,224.00000	1,826,000	23.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		227.00000	415,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		437.00000	215,000	17.74	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10150	0.09730		17.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		675.00000	980,000	16.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		245.00000	130,000	16.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		275.00000	413,000	17.94	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		845.00000	563,000	17.94	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,462.00000	1,869,000	17.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		32.00000	19,000	17.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10300	0.09870		17.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		868.00000	1,170,000	17.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		338.00000	210,000	17.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		451.00000	614,000	18.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		921.00000	654,000	18.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,608.00000	2,005,000	17.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		78.00000	45,000	17.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.59210	10.32190		11.81	3,707,235.00	350	45,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		180.00000	318,000	11.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		258.00000	126,000	11.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		163.00000	289,000	11.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		291.00000	147,000	11.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		199.00000	349,000	11.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		227.00000	107,000	11.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		200.00000	89,000	11.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		222.00000	381,000	11.20	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		560.00000	807,000	11.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		38.00000	15,000	11.77	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		743.00000	1,000,000	12.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		21.00000	8,000	12.63	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		885.00000	1,148,000	13.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		13.00000	6,000	13.38	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		517.00000	759,000	11.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		45.00000	17,000	11.55	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		95.00000	31,000	10.69	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		367.00000	573,000	10.69	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		361.00000	194,000	11.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		133.00000	236,000	11.71	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.74270	10.46750		13.28	13,127,579.40	1,222	6,216.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		282.00000	377,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		540.00000	360,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		263.00000	353,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		571.00000	386,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		301.00000	402,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		509.00000	335,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,057.00000	1,319,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		40.00000	26,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.89190	10.61240		13.85	2,178,380.00	200	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		559.00000	737,000	12.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		337.00000	235,000	12.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		535.00000	709,000	12.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		363.00000	257,000	12.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		583.00000	767,000	12.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		311.00000	215,000	12.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.27020	10.98390		14.00	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		603.00000	739,000	14.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,112.00000	962,000	14.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		589.00000	723,000	14.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,148.00000	996,000	14.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		617.00000	755,000	14.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,076.00000	928,000	14.32	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			421.08500	420.49600			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			427.08900	426.52100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.45900	381.84500			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			387.91300	387.31600			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			8.02320	7.82940		14.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		24.00000	51,000	15.74	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		295.00000	128,000	15.74	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		19.00000	38,000	16.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		340.00000	165,000	16.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		31.00000	68,000	15.16	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		252.00000	95,000	15.16	0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry			6.53400	6.50000		10.64	0.00	1,000	1,000.00
ANY DA	On	30/04/2012	Any day expiry	6.50	Call		0.00000	85,000	11.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		0.00000	51,000	11.02	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		0.00000	57,000	10.64	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		0.00000	73,000	10.64	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		0.00000	119,000	11.40	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		0.00000	35,000	11.40	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.23710	8.00000		10.58	0.00	1,000	1,000.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		0.00000	255,000	12.02	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		0.00000	18,000	12.02	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		0.00000	212,000	11.73	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		0.00000	25,000	11.73	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		0.00000	299,000	12.31	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		0.00000	12,000	12.31	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.24740	8.07750		10.97	3,843,288.40	466	22,825.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		455.00000	612,000	12.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		28.00000	15,000	12.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		412.00000	565,000	11.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		35.00000	18,000	11.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		500.00000	660,000	12.42	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		23.00000	13,000	12.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.28170	8.10970		12.22	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		217.00000	289,000	12.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		344.00000	244,000	12.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		200.00000	265,000	12.21	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		377.00000	270,000	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		235.00000	314,000	12.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		312.00000	219,000	12.13	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.31970	8.14630		12.59	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		368.00000	461,000	12.36	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		311.00000	231,000	12.36	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		346.00000	434,000	12.42	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		339.00000	254,000	12.42	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		392.00000	490,000	12.31	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		285.00000	210,000	12.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38850	9.23980		14.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,191.00000	2,338,000	15.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		251.00000	250,000	15.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,147.00000	2,294,000	14.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		257.00000	256,000	14.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,234.00000	2,381,000	15.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		244.00000	243,000	15.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.05720	7.95160		11.50	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		103.00000	126,000	11.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		301.00000	219,000	11.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		91.00000	110,000	12.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		339.00000	253,000	12.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		117.00000	144,000	11.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		265.00000	187,000	11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.14740	8.04030		11.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		437.00000	521,000	11.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		105.00000	82,000	11.49	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		404.00000	483,000	11.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		122.00000	94,000	11.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		472.00000	561,000	11.59	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		90.00000	72,000	11.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.23600	8.12790		12.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		492.00000	571,000	11.69	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		168.00000	139,000	11.69	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		462.00000	536,000	11.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		188.00000	154,000	11.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		523.00000	608,000	11.77	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		149.00000	126,000	11.77	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.12500	0.06230			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.18960	0.12150			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.20280	0.20480			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00890	0.02080			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.17730	0.11950			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00520	0.01040			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.81730	8.59000		14.10	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		78.00000	125,000	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		588.00000	408,000	15.51	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		71.00000	114,000	15.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		631.00000	447,000	15.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		87.00000	138,000	15.27	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		547.00000	371,000	15.27	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.95180	8.71990		15.44	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		352.00000	457,000	14.83	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		382.00000	255,000	14.83	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		333.00000	432,000	14.99	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		413.00000	280,000	14.99	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		372.00000	483,000	14.68	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		352.00000	231,000	14.68	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.08390	8.85000		16.16	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		635.00000	773,000	14.62	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		291.00000	195,000	14.62	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		610.00000	740,000	14.67	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		316.00000	212,000	14.67	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		662.00000	806,000	14.57	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		268.00000	178,000	14.57	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI			383.60200	382.99400			0.00	0	201.00
GOVI	On	03/05/2012	GOVI	382.00	Call		9,940.00000	16,020,000		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		9,840.00000	15,920,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		10,040.00000	16,120,000		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			389.07100	388.48200			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		15,180.00000	9,290,000		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		15,280.00000	9,390,000		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		15,080.00000	9,190,000		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			172.71600	172.52800			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			175.17900	175.00100			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			467.00500	467.00500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.63900	473.63900			80,518,630.00	17	169.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.63000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.65000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.66000	5.67000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.68000	5.70000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.73000	5.75000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.85000	5.90000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.04000	6.11000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.25000	6.32000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.47000	6.54000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.69000	6.76000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.91000	7.00000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.55630	6.41970			10.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			187.00000	291,000	10.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			67.00000	35,000	10.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			155.00000	251,000	10.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			85.00000	45,000	10.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			223.00000	333,000	11.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		53.00000	27,000	11.16	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.61590	6.47750		12.66	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		354.00000	457,000	13.10	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		119.00000	84,000	13.10	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		322.00000	420,000	13.03	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		137.00000	97,000	13.03	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		388.00000	496,000	13.27	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		103.00000	73,000	13.27	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.66100	6.52250		13.71	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		392.00000	484,000	13.75	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		207.00000	160,000	13.75	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		364.00000	452,000	13.75	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		229.00000	178,000	13.75	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		421.00000	517,000	13.79	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		186.00000	143,000	13.79	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.80900	6.84000		3.22	0.00	0	12,679.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,553.00000	4,656,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,711.00000	4,813,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,396.00000	4,498,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.52	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Put		1,986.00000	1,880,000	3.13	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Call		13.00000	10,000	3.13	0.00	0	1,500.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	6.50	Call		81.00000	73,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,213.00000	1,102,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		300.00000	303,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		598.00000	499,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,709.00000	1,794,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		36.00000	18,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.90500	6.93800		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,368.00000	3,445,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		175.00000	151,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,497.00000	3,576,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		156.00000	134,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,238.00000	3,314,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		193.00000	168,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.97500	7.01100		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,293.00000	1,329,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,324.00000	1,259,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,368.00000	1,405,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,258.00000	1,194,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,223.00000	1,257,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,395.00000	1,327,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.05400	7.09300		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,044.00000	1,074,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,921.00000	1,852,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,098.00000	1,130,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,847.00000	1,779,000	3.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.70	Call		992.00000	1,020,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,997.00000	1,926,000	3.25	0.00	0	0.00
R157	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
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.54000	8.56200		11.67	0.00	0	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,265.00000	4,355,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		339.00000	226,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		4,638.00000	4,742,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		276.00000	177,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		3,901.00000	3,975,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		413.00000	285,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,401.00000	6,174,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		81.00000	56,000	11.29	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,800.00000	3,540,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		404.00000	346,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,281.00000	1,229,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,853.00000	1,598,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,208.00000	3,249,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		604.00000	443,000	12.02	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.62800	8.64900		15.34	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,581.00000	4,600,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,676.00000	3,506,000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Call		4,828.00000	4,850,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,479.00000	3,312,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,342.00000	4,357,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,884.00000	3,709,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		6,191.00000	5,991,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,514.00000	2,504,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,155.00000	4,167,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		4,056.00000	3,879,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,427.00000	10,217,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		999.00000	978,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,617.00000	9,406,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,191.00000	1,170,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,630.00000	4,649,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,636.00000	3,466,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.70400	8.72500		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,454.00000	5,489,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,233.00000	5,082,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,684.00000	5,722,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,024.00000	4,876,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,235.00000	5,267,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,456.00000	5,302,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.78400	8.80700		15.13	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,132.00000	5,173,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,838.00000	7,679,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,325.00000	5,368,000	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.55	Put		7,584.00000	7,427,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,942.00000	4,981,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		8,097.00000	7,936,000	15.00	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			215.34549	215.34004			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		340.00000	345,000		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		290.00000	295,000		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		390.00000	395,000		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			258.24740	258.22382			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,224.00000	7,247,000		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		7,174.00000	7,197,000		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		7,274.00000	7,297,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.11100	6.13700		2.36	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,909.00000	3,974,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,027.00000	4,092,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,791.00000	3,855,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.14900	6.17600		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,970.00000	3,024,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		39.00000	32,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,073.00000	3,128,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		33.00000	28,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,867.00000	2,920,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		45.00000	37,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.13600	6.16500		2.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,218.00000	1,246,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		542.00000	511,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,284.00000	1,313,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		507.00000	477,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,154.00000	1,181,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		578.00000	546,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.09500	6.12800		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		996.00000	1,021,000	2.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.25	Put		779.00000	745,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,047.00000	1,073,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		741.00000	708,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		946.00000	970,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		818.00000	783,000	2.27	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			189.87434	189.85536			0.00	0	37,082.00
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		145.00000	126,000		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		195.00000	176,000		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		95.00000	76,000		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			7.39200	7.41400		5.59	0.00	0	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,744.00000	5,841,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,951.00000	6,049,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,536.00000	5,634,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,957.00000	1,842,000	5.42	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	03/05/2012	Bond Future	7.00	Call		94.00000	77,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,397.00000	1,276,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		213.00000	190,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		728.00000	723,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		568.00000	465,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,831.00000	1,883,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		130.00000	84,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.48700	7.50800		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,530.00000	4,581,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		410.00000	372,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,697.00000	4,750,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		375.00000	339,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,361.00000	4,410,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		444.00000	404,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.56600	7.58800		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,517.00000	2,541,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,861.00000	1,795,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,633.00000	2,659,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,775.00000	1,712,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,404.00000	2,427,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,950.00000	1,883,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.65400	7.67700		6.43	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		802.00000	808,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,468.00000	5,385,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		847.00000	853,000	6.23	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		5,309.00000	5,227,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		759.00000	764,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,629.00000	5,545,000	6.23	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			7.68800	7.70900		6.81	0.00	0	3,656.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,203.00000	5,308,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		5.00000	1,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,442.00000	5,549,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		3.00000	1,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,962.00000	5,067,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		6.00000	2,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,760.00000	3,644,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		19.00000	12,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		896.00000	884,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		685.00000	564,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.78400	7.80500		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,217.00000	4,260,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		830.00000	768,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,398.00000	4,443,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		773.00000	713,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,039.00000	4,079,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		891.00000	826,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.86300	7.88500		8.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.00	Call		2,918.00000	2,945,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,368.00000	2,289,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,051.00000	3,080,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,263.00000	2,186,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,791.00000	2,816,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,479.00000	2,399,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.94800	7.97100		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,186.00000	3,216,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,052.00000	2,976,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,309.00000	3,341,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,945.00000	2,871,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,070.00000	3,099,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,167.00000	3,090,000	8.40	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			5.85800	5.88500		1.46	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,561.00000	2,605,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,639.00000	2,683,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,483.00000	2,527,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			5.87700	5.90300		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,850.00000	1,883,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		14.00000	11,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,915.00000	1,948,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		11.00000	9,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,785.00000	1,818,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		16.00000	13,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.78700	5.81800		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		551.00000	566,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		342.00000	321,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		585.00000	602,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		318.00000	300,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		517.00000	532,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		365.00000	344,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.59600	5.63500		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		592.00000	611,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		264.00000	248,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		622.00000	642,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		250.00000	235,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		563.00000	582,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		280.00000	264,000	1.09	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			7.91800	7.93900		8.00	0.00	0	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,384.00000	4,488,000	8.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Put		23.00000	11,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,639.00000	4,745,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		18.00000	7,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,131.00000	4,231,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		32.00000	16,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,855.00000	2,716,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		100.00000	78,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,898.00000	1,748,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		282.00000	248,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,047.00000	1,034,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		710.00000	581,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,198.00000	2,243,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		226.00000	154,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.01300	8.03500		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,663.00000	4,712,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		918.00000	849,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,856.00000	4,908,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		856.00000	790,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,472.00000	4,519,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		983.00000	912,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.09000	8.11200		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,352.00000	3,380,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,636.00000	2,549,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,497.00000	3,527,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,523.00000	2,438,000	10.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.20	Call		3,210.00000	3,236,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,753.00000	2,664,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.17400	8.19700		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,633.00000	3,667,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,366.00000	3,284,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,768.00000	3,803,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,250.00000	3,169,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,505.00000	3,537,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,490.00000	3,406,000	9.98	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			8.00000	8.00600		9.20	0.00	0	10,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,702.00000	5,732,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		9.00000	4,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,974.00000	6,006,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		7.00000	3,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,430.00000	5,459,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		13.00000	6,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,182.00000	3,115,000	8.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		102.00000	71,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,136.00000	2,045,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		289.00000	234,000	9.04	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.05	Call		1,083.00000	1,015,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		821.00000	717,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,293.00000	2,262,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		271.00000	204,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.08600	8.09100		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,829.00000	4,805,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,097.00000	1,043,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,033.00000	5,011,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,025.00000	974,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,628.00000	4,603,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,172.00000	1,118,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.16000	8.16500		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,464.00000	3,441,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,984.00000	2,932,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,618.00000	3,595,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,857.00000	2,805,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,318.00000	3,295,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,120.00000	3,068,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.23900	8.24400		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,192.00000	3,174,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,551.00000	4,505,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,319.00000	3,301,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,397.00000	4,352,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,069.00000	3,051,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,709.00000	4,664,000	11.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.00200	9.01800		16.61	0.00	0	3,048.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,286.00000	1,220,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,423.00000	1,235,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,480.00000	1,420,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,237.00000	1,055,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,109.00000	1,039,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,629.00000	1,437,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07900	9.09400		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,201.00000	4,191,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,046.00000	2,923,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,406.00000	4,397,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,887.00000	2,765,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,000.00000	3,988,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,212.00000	3,087,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14700	9.16300		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,167.00000	4,169,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,390.00000	5,274,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,343.00000	4,347,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,188.00000	5,073,000	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Call		3,999.00000	4,000,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,604.00000	5,486,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.21900	9.23600		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,834.00000	4,850,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,592.00000	6,483,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,001.00000	5,017,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,381.00000	6,272,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,671.00000	4,685,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,810.00000	6,700,000	20.67	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			140.45469	140.25701			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,257.00000	1,455,000		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		1,207.00000	1,405,000		0.00	0	0.00
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		1,307.00000	1,505,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future			119.20048	119.03173			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		832.00000	1,000,000		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		782.00000	950,000		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		882.00000	1,050,000		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			117.83842	117.82769			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,528.00000	2,538,000		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		2,478.00000	2,488,000		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		2,578.00000	2,588,000		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			8.88800	8.90900		14.85	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,090.00000	3,125,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		474.00000	344,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,384.00000	3,433,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		395.00000	279,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,805.00000	2,826,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		565.00000	420,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.96700	8.98800		18.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		4,730.00000	4,754,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,739.00000	2,600,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,953.00000	4,980,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,590.00000	2,454,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,511.00000	4,532,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,894.00000	2,752,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.03900	9.06100		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,585.00000	4,614,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,053.00000	4,913,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,775.00000	4,806,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,859.00000	4,722,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,404.00000	4,431,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,258.00000	5,117,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.11800	9.14000		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,263.00000	5,300,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,325.00000	6,197,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,447.00000	5,486,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,128.00000	6,001,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,088.00000	5,124,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,535.00000	6,405,000	18.55	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			9.05600	9.06700			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		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 Interest
R214	On	03/05/2012	Bond Future	8.80	Put		2,162.00000	2,075,000		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		2,079.00000	1,992,000		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		2,245.00000	2,158,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.13000	9.14100			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		2,740.00000	2,654,000		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		2,657.00000	2,571,000		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		2,823.00000	2,737,000		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			1.28020	1.24910		16.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,031.00000	1,320,000	15.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		40.00000	18,000	15.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		627.00000	873,000	15.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		136.00000	71,000	15.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,507.00000	1,810,000	17.68	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		16.00000	8,000	17.68	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.29620	1.26460		16.73	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		826.00000	1,052,000	15.61	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		288.00000	198,000	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		571.00000	735,000	15.98	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		533.00000	381,000	15.98	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,175.00000	1,443,000	15.40	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		137.00000	89,000	15.40	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.31260	1.28060		16.98	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		968.00000	1,175,000	16.04	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		442.00000	329,000	16.04	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		729.00000	893,000	16.60	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		703.00000	547,000	16.60	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,279.00000	1,532,000	15.86	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		253.00000	186,000	15.86	0.00	0	0.00

Total for Derivatives :										341,112,350.90	33,021	1,036,600.00
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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			0.00	0	0.00
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			5,000,000,000.00	1,000,000	27,500,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			233,800,000,000.00	2,338,000	16,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			720,000,000,000.00	7,200,000	10,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABFN09	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			0.00	0	112,000.00
ABL11B	On	29/09/2014	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 Interest
ABL12E	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			0.00	0	0.00
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			10,200,000,000.00	102,000	51,000.00
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			0.00	0	0.00
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
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			2,960,000,000,000.00	29,600,000	7,400,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	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
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
ABLS4	On	29/03/2019			100.00000	100.00000			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			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			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 Interest
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
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			16,200,000,000.00	162,000	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			19,600,000,000.00	196,000	4,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	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 Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
ACL165On	20/06/2017	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 Interest
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	54,300,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	31,900,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		204,000,000,000.00		2,040,000	15,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			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
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			0.00	0	50,051,000.00
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
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	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 Interest
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
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
BAYB02On	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 Interest
BAYB05	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP550	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			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
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	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
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			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
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	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			26,200,000,000.00	262,000	3,500,000.00
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
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	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
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			10,000,000,000.00	100,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	53,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			23,400,000,000.00	234,000	12,000,000.00
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	51,500,000.00
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
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
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	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 Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			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 Interest
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			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
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			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
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000		115,500,000,000.00		14,000,000	7,000,000.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 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 14/06/2013 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 17/01/2015 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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	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 Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			26,200,000,000.00	262,000	2,510,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			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 Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		144,700,000,000.00		1,447,000	79,310,000.00
DV23	On	27/02/2023			100.00000	100.00000		12,400,000,000.00		124,000	120,211,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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			0.00	0	0.00
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
EQ172L	On	17/05/2012	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			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			281,400,000,000.00	2,814,000	48,107,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,979,500,000.00	214,000	425,714,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			300,570,000,000.00	30,057,000	279,338,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			5,966,000,000.00	760,000	23,025,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			30,360,000,000.00	4,048,000	239,144,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			19,600,000,000.00	196,000	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			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 Interest
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			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 Interest
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR15	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
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000		11,500,000,000,000.00		115,000,000	115,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	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 Interest
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	1,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,199,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			47,160,000,000.00	5,240,000	10,000,000.00
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	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			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 Interest
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			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 Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	420,900,000.00
HWAY3	On	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			200,000,000,000.00	2,000,000	11,000,000.00
IBL12	On	12/03/2013	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 Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			200,000,000,000.00	2,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			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 Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000		30,000,000,000,000.00		300,000,000	150,000,000.00
IND229	On	17/07/2012			100.00000	100.00000		60,400,000,000,000.00		604,000,000	427,000,000.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			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 Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			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 Interest
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	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
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	57,186,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	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 Interest
IVA227	On	05/07/2012			100.00000	100.00000			1,300,000,000,000.00	13,000,000	13,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			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 Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			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 Interest
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP010	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP011	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP011	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP160	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP170	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP180	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP190	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP200	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP210	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP220	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP230	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP240	On	22/03/2016			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
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			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 Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		100,000,000,000.00		1,000,000	9,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			133,000,000,000.00	1,330,000	10,000,000.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			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
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
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
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500				0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	6,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	110,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	86,000,000.00
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	0.00
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			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 Interest
PR2A1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	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
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	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
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78000	6.81000		147,370,112,828,760.00	21,736,004,842	24,243,503,653.00	
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			8.51500	8.53500		107,361,885,998,770.00	12,608,559,718	8,886,637,977.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			214.53958	214.50085			6,503,338,288,540.00	30,313,000	1,088,788,116.00
R197	On	07/12/2023	Spot Bond			1.91000	1.91000			1,594,668,935,820.00	834,905,202	504,643,202.00
R201	On	21/12/2014	Spot Bond			6.09500	6.12000			6,862,048,813,890.00	1,125,848,862	3,843,312,000.00
R202	On	07/12/2033	Spot Bond			2.29000	2.29000			6,633,144,704,600.00	2,896,569,740	1,520,988,740.00
R203	On	15/09/2017	Spot Bond			7.36500	7.38500			60,550,215,411,120.00	8,221,346,288	7,030,686,239.00
R204	On	21/12/2018	Spot Bond			7.66000	7.68000			44,020,795,947,320.00	5,746,840,202	10,873,949,301.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.84500	5.87000			41,852,023,640,000.00	7,160,312,000	5,211,474,696.00
R207	On	15/01/2020	Spot Bond			7.89000	7.91000			16,631,332,578,000.00	2,107,900,200	6,867,903,082.00
R208	On	31/03/2021	Spot Bond			7.97500	7.98000			46,687,994,650,000.00	5,854,294,000	9,885,640,453.00
R209	On	31/03/2036	Spot Bond			8.98000	8.99500			102,974,836,380,000.00	11,467,131,000	10,850,973,200.00
R210	On	31/03/2028	Spot Bond			2.31000	2.32000			3,719,128,516,950.00	1,610,012,345	955,100,000.00
R211	On	31/01/2017	Spot Bond			0.67000	0.70000			1,501,859,873,670.00	2,241,581,901	2,451,647,000.00
R212	On	31/01/2022	Spot Bond			1.90000	1.90000			1,771,477,560,900.00	932,356,611	1,788,174,250.00
R213	On	28/02/2031	Spot Bond			8.86500	8.88500			22,469,459,490,000.00	2,534,626,000	2,749,259,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			34,473,855,000,000.00	5,303,670,000	4,506,620,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0.00
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			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 Interest
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
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			200,000,000,000.00	2,000,000	23,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			17,000,000,000.00	170,000	2,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	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
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	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 Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			40,000,000,000.00	400,000	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	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	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 Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	14,124,495.00
SLI2	On	15/08/2016			100.00000	100.00000		40,000,000,000.00		400,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	67,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			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 Interest
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			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 Interest
SYN865On	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			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
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	13,000,000.00
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			0.00	0	0.00
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
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	15,000,000.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			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
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,025,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,620,800,000,000.00	16,208,000	234,408,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	67,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	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 Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	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
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VOD000	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD000	On	28/05/2012	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
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			1,000,000,000.00	10,000	58,010,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	12,900,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	50,040,000.00
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			200,000,000,000.00	2,000,000	38,600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 : 770,170,214,118,340.00 93,634,445,911 110,651,481,404.00

Grand Total: 770,170,555,230,691.00 13,634,478,932 110,652,518,004.00
