

Daily MTM Report

Daily summary for: 12/04/2012

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			7.97450	8.05660		15.33	189,155,140.00	23,720	194,453.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		817.00000	738,000	14.73	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		10.00000	14,000	14.73	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		770.00000	692,000	14.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		13.00000	18,000	14.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		866.00000	785,000	14.82	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		9.00000	11,000	14.82	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		198.00000	166,000	16.22	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		241.00000	292,000	16.22	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	3,000	17.50	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,309.00000	1,227,000	17.50	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		94.00000	80,000	18.69	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		537.00000	606,000	18.69	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		73.00000	62,000	19.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		666.00000	738,000	19.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		62.00000	53,000	20.32	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		755.00000	829,000	20.32	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,062.00000	980,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		5.00000	6,000	15.88	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		588.00000	514,000	14.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		31.00000	40,000	14.30	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		242.00000	201,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		185.00000	227,000	15.63	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		164.00000	137,000	16.82	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		307.00000	363,000	16.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		389.00000	331,000	14.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		82.00000	107,000	14.77	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		846.00000	922,000	20.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		53.00000	46,000	20.93	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		425.00000	363,000	14.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		68.00000	89,000	14.63	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,223.00000	1,302,000	23.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		30.00000	26,000	23.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		113.00000	95,000	18.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		456.00000	521,000	18.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,012.00000	931,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	7,000	15.55	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		55.00000	73,000	14.49	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		462.00000	397,000	14.49	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.08150	8.16380		16.67	1,939,560.00	240	11,378.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,006.00000	926,000	14.96	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		42.00000	45,000	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		961.00000	882,000	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		47.00000	51,000	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,052.00000	971,000	15.08	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		38.00000	40,000	15.08	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		53.00000	57,000	14.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		917.00000	838,000	14.72	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,079.00000	1,147,000	21.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		143.00000	128,000	21.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		480.00000	431,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		216.00000	250,000	15.85	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		226.00000	204,000	18.87	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		662.00000	723,000	18.87	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,167.00000	1,237,000	21.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		131.00000	118,000	21.45	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		823.00000	888,000	19.75	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		187.00000	169,000	19.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		601.00000	539,000	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		137.00000	158,000	15.04	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		514.00000	569,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		278.00000	250,000	17.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		384.00000	345,000	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		320.00000	364,000	16.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		750.00000	679,000	14.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		86.00000	98,000	14.88	24,108.00	246	246.00

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			8.18690	8.26910		17.15	818,690.00	100	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		749.00000	689,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		180.00000	202,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		716.00000	659,000	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		197.00000	222,000	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		782.00000	720,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		163.00000	183,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		309.00000	346,000	16.35	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		578.00000	533,000	16.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,081.00000	1,143,000	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		250.00000	230,000	20.36	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.30210	8.38450		17.52	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		753.00000	702,000	16.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		319.00000	350,000	16.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		727.00000	679,000	16.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		343.00000	377,000	16.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		781.00000	726,000	16.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		297.00000	324,000	16.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,085.00000	1,142,000	19.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		369.00000	344,000	19.99	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		680.00000	636,000	16.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		396.00000	434,000	16.78	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.49680	8.57910		18.06	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		671.00000	638,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,070.00000	1,119,000	19.07	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	9.03	Call		657.00000	625,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,106.00000	1,156,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		686.00000	652,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,035.00000	1,083,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15320	9.23120		18.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,411.00000	1,370,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		680.00000	717,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,391.00000	1,351,000	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		710.00000	748,000	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,431.00000	1,390,000	17.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		650.00000	687,000	17.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		433.00000	456,000	16.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,664.00000	1,609,000	16.53	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.22730	10.30530		19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,003.00000	1,958,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		898.00000	931,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,984.00000	1,935,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		929.00000	958,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,023.00000	1,978,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		868.00000	901,000	18.64	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.97450	8.05660			15.33	318,980.00	40	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			12,362.00000	10,329,000	17.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			41,702.00000	47,879,000	17.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			11,263.00000	9,456,000	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		45,603.00000	52,006,000	18.03		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		13,578.00000	11,334,000	17.41		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		37,918.00000	43,884,000	17.41		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.08150	8.16380		16.67		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		63,642.00000	57,165,000	15.00		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		12,302.00000	14,055,000	15.00		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		60,061.00000	53,833,000	15.04		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		13,721.00000	15,723,000	15.04		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		67,331.00000	60,623,000	14.96		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		10,991.00000	12,513,000	14.96		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.18690	8.26910		17.15		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		64,199.00000	59,192,000	15.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		24,609.00000	27,822,000	15.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		61,603.00000	56,782,000	16.05		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		27,013.00000	30,412,000	16.05		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		67,055.00000	61,715,000	15.65		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		22,465.00000	25,345,000	15.65		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.71880	12.81260		13.39	826,722.00		65	63,024.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		996.00000	907,000	13.54		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		33.00000	38,000	13.54		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		949.00000	861,000	13.29		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		36.00000	42,000	13.29		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,043.00000	954,000	13.79		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		30.00000	35,000	13.79		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	11.10	Call		1,723.00000	1,630,000	17.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		10.00000	11,000	17.20	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		152.00000	187,000	13.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		465.00000	406,000	13.13	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.88130	12.97520		14.42	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		338.00000	306,000	15.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		813.00000	875,000	15.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		324.00000	295,000	15.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		849.00000	914,000	15.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		351.00000	319,000	15.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		776.00000	838,000	15.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,667.00000	1,574,000	13.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		42.00000	43,000	13.94	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.04030	13.13400		14.91	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		972.00000	912,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		288.00000	322,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		942.00000	885,000	13.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		308.00000	345,000	13.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,003.00000	941,000	13.55	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		269.00000	301,000	13.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09860	0.09950		18.96	12,029.20	122	3,899.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		100.00000	84,000	21.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		950.00000	1,024,000	21.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		26.00000	22,000	24.99	0.00	0	0.00

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¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,876.00000	1,962,000	24.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		398.00000	345,000	18.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		248.00000	285,000	18.71	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10000	0.10100		17.71	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		946.00000	862,000	16.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		146.00000	162,000	16.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		402.00000	359,000	18.60	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		602.00000	659,000	18.60	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,821.00000	1,720,000	17.03	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		21.00000	20,000	17.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10150	0.10240		18.39	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,129.00000	1,053,000	17.47	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		229.00000	243,000	17.47	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		593.00000	552,000	19.17	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		693.00000	742,000	19.17	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,950.00000	1,857,000	17.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		50.00000	47,000	17.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.50950	10.57630		12.44	31,528,500.00	3,000	47,299.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		316.00000	278,000	12.23	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		140.00000	169,000	12.23	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		287.00000	252,000	12.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		161.00000	193,000	12.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		347.00000	305,000	12.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		121.00000	146,000	12.12	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	10.30	Put		104.00000	126,000	12.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		380.00000	335,000	12.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		794.00000	731,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		18.00000	22,000	12.07	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		986.00000	921,000	12.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		10.00000	12,000	12.74	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,133.00000	1,066,000	13.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		7.00000	7,000	13.25	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		747.00000	685,000	11.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		21.00000	26,000	11.90	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		42.00000	51,000	11.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		568.00000	510,000	11.49	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		209.00000	249,000	12.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		235.00000	208,000	12.65	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.65860	10.72620		13.83	21,317.20	2	6,216.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		396.00000	360,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		395.00000	427,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		372.00000	338,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		421.00000	455,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		420.00000	383,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		369.00000	400,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,313.00000	1,240,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		37.00000	31,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,035.00000	976,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		59.00000	67,000	13.00	108,875.00	1,625	1,625.00

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			10.80720	10.87520		14.30	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		740.00000	701,000	13.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		255.00000	284,000	13.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		711.00000	674,000	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		276.00000	307,000	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		769.00000	729,000	13.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		234.00000	262,000	13.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.18330	11.25360		14.87	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		755.00000	747,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		994.00000	1,057,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		739.00000	731,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,028.00000	1,091,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		771.00000	763,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		960.00000	1,023,000	15.23	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.67100	421.80900			12,680,130.00	3	13.00
AL7T	On	02/08/2012	Index Future			428.69000	427.81900			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			383.89800	383.16200			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			389.36500	388.62200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.90650	7.98780		14.90	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		39.00000	21,000	17.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		151.00000	215,000	17.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		29.00000	15,000	18.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		191.00000	259,000	18.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	20/04/2012	Any day expiry	8.05	Call		53.00000	29,000	17.14	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Put		115.00000	173,000	17.14	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			6.54280	6.54940		11.20	0.00	0	1,000.00
ANY DAO	30/04/2012	Any day expiry	6.50	Call		96.00000	90,000	11.55	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.50	Put		47.00000	47,000	11.55	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Call		66.00000	61,000	11.20	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Put		67.00000	68,000	11.20	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Call		131.00000	125,000	11.89	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Put		32.00000	32,000	11.89	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			8.25110	8.23950		10.68	0.00	0	1,000.00
ANY DAO	30/04/2012	Any day expiry	8.00	Call		255.00000	266,000	12.35	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Put		16.00000	15,000	12.35	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Call		212.00000	222,000	12.02	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Put		23.00000	21,000	12.02	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Call		300.00000	311,000	12.68	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Put		11.00000	10,000	12.68	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future			8.26360	8.25030		11.08	1,958,473.20	237	22,824.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.65	Call		614.00000	627,000	12.27	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.65	Put		14.00000	13,000	12.27	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.70	Call		567.00000	580,000	12.03	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.70	Put		17.00000	16,000	12.03	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.60	Call		662.00000	674,000	12.51	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.60	Put		12.00000	10,000	12.51	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			8.29660	8.28390		12.31	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		289.00000	297,000	12.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		242.00000	237,000	12.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		265.00000	273,000	12.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		268.00000	263,000	12.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		315.00000	323,000	12.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		218.00000	213,000	12.20	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.33290	8.32210		12.78	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		464.00000	472,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		231.00000	228,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		436.00000	445,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		253.00000	251,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		492.00000	501,000	12.46	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		209.00000	207,000	12.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.40550	9.39260		15.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,349.00000	2,365,000	15.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		256.00000	260,000	15.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,306.00000	2,322,000	15.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		263.00000	267,000	15.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,392.00000	2,409,000	15.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		249.00000	254,000	15.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.99190	8.02940		11.51	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		114.00000	101,000	12.24	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		235.00000	259,000	12.24	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	18/06/2012	Foreign Exchange Future	8.20	Call		100.00000	88,000	12.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		271.00000	296,000	12.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		131.00000	117,000	12.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		202.00000	225,000	12.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.08200	8.11930		11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		499.00000	466,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		88.00000	93,000	11.29	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		463.00000	432,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		102.00000	109,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		538.00000	504,000	11.34	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		77.00000	81,000	11.34	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.17010	8.20710		12.09	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		552.00000	522,000	11.63	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		149.00000	156,000	11.63	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		519.00000	491,000	11.70	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		166.00000	175,000	11.70	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		588.00000	554,000	11.57	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		135.00000	138,000	11.57	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.07360	0.10760			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.14410	0.17130			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.20080	0.17330			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01230	0.01030			0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.21780	0.18760			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00680	0.00650			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.74600	8.80830		14.34	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		122.00000	106,000	15.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		414.00000	460,000	15.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		110.00000	96,000	16.21	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		452.00000	500,000	16.21	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		134.00000	117,000	15.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		376.00000	421,000	15.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.87820	8.94240		15.64	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		451.00000	423,000	15.34	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		259.00000	295,000	15.34	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		426.00000	400,000	15.49	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		284.00000	322,000	15.49	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		476.00000	447,000	15.19	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		234.00000	269,000	15.19	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.01060	9.07650		16.43	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		764.00000	730,000	15.04	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		193.00000	225,000	15.04	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		731.00000	699,000	15.11	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		210.00000	244,000	15.11	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		798.00000	762,000	14.99	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		177.00000	207,000	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.98500	384.27600			11,549,550.00	3	204.00
GOVI	On	03/05/2012	GOVI	382.00	Call		22,760.00000	29,850,000		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		22,660.00000	29,750,000		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		22,860.00000	29,950,000		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			390.46700	389.75100			101,521,420.00	26	26.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	4,670,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		2,490.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	4,570,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		2,590.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	4,770,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		2,390.00000	0,000		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	172.68100			22,453,080.00	13	563.00
IGOV	On	02/08/2012	Index Future			175.17500	175.14100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/05/2012	Index Future			467.86000	467.00500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			474.50800	473.63900			0.00	0	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
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			5.60000	5.60000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.63000	5.64000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.67000	5.67000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.70000	5.71000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.82000	5.83000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.99000	6.02000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.18000	6.22000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.38000	6.42000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.58000	6.63000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.79000	6.86000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.56620	6.57220			10.36	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	6.30	Call		304.00000	298,000	11.01	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		32.00000	32,000	11.01	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		264.00000	258,000	10.88	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		42.00000	42,000	10.88	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		347.00000	340,000	11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		25.00000	24,000	11.14	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.62780	6.63210		12.66	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		470.00000	462,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		81.00000	77,000	12.89	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		431.00000	425,000	12.84	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		92.00000	90,000	12.84	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		509.00000	502,000	13.02	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		70.00000	67,000	13.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.67340	6.67750		13.71	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		496.00000	488,000	13.62	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		156.00000	152,000	13.62	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		464.00000	457,000	13.63	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		174.00000	171,000	13.63	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		530.00000	522,000	13.64	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		140.00000	136,000	13.64	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.71200	6.75900		3.06	8,786,974.32	72	12,719.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,822.00000	4,978,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,979.00000	5,135,000	3.36	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	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,664.00000	4,820,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,715.00000	1,562,000	2.97	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		10.00000	13,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		82.00000	106,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		946.00000	813,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		351.00000	424,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		381.00000	298,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,949.00000	2,102,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		8.00000	4,000	3.24	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.80000	6.85100		2.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,514.00000	3,661,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		54.00000	45,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,653.00000	3,802,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		46.00000	38,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,374.00000	3,520,000	3.23	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		62.00000	52,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.86000	6.91600		3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,314.00000	1,398,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,077.00000	1,003,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,393.00000	1,479,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,016.00000	944,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,239.00000	1,320,000	3.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,143.00000	1,066,000	3.36	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			6.92700	6.98800		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,087.00000	1,154,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,696.00000	1,608,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,144.00000	1,214,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,625.00000	1,539,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,031.00000	1,096,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,769.00000	1,678,000	3.11	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			8.46100	8.49700		13.06	0.00	0	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,769.00000	5,049,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		243.00000	189,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,157.00000	5,445,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		195.00000	149,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,389.00000	4,659,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		302.00000	238,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,836.00000	5,515,000	12.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		115.00000	128,000	12.68	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,324.00000	3,045,000	12.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		527.00000	582,000	12.87	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,556.00000	1,696,000	13.06	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,528.00000	1,334,000	13.06	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		3,658.00000	3,905,000	13.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		455.00000	368,000	13.40	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.54600	8.58300		13.86	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,376.00000	4,559,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,874.00000	2,721,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,637.00000	4,826,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,691.00000	2,544,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,127.00000	4,302,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,072.00000	2,911,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,319.00000	5,097,000	13.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,239.00000	2,354,000	13.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,932.00000	4,103,000	13.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,236.00000	3,071,000	13.81	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,601.00000	9,314,000	13.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		770.00000	819,000	13.29	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,767.00000	8,489,000	13.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		938.00000	997,000	13.30	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,428.00000	4,611,000	13.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		2,837.00000	2,684,000	13.87	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		0.00000	6,697,000	13.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		0.00000	1,564,000	13.43	311,236.00	199	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		0.00000	5,961,000	14.09	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		0.00000	1,927,000	14.09	383,473.00	199	199.00
R186	On	01/11/2012	Bond Future			8.61900	8.65700		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,652.00000	5,827,000	14.82	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	01/11/2012	Bond Future	8.75	Put		4,828.00000	4,663,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,890.00000	6,070,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,626.00000	4,467,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,425.00000	5,595,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,043.00000	4,874,000	14.80	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.69700	8.73700		14.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,162.00000	5,319,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,259.00000	7,066,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,362.00000	5,523,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,012.00000	6,823,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,966.00000	5,119,000	14.54	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,512.00000	7,315,000	14.54	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			215.37123	215.36535			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		365.00000	371,000		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		315.00000	321,000		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		415.00000	421,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			258.34593	258.32210			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,322.00000	7,346,000		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		7,272.00000	7,296,000		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		7,372.00000	7,396,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.03100	6.06800		2.16	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,080.00000	4,172,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,199.00000	4,291,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,962.00000	4,054,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.06200	6.10200		2.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,104.00000	3,193,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		6.00000	5,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,212.00000	3,301,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		6.00000	4,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,997.00000	3,086,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		8.00000	7,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.03800	6.08200		2.34	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	01/11/2012	Bond Future	6.50	Call		1,263.00000	1,322,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		418.00000	388,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,333.00000	1,394,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		388.00000	359,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,194.00000	1,252,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		450.00000	418,000	2.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.98600	6.03500		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,072.00000	1,122,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		689.00000	652,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,125.00000	1,176,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		653.00000	617,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,020.00000	1,068,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		726.00000	687,000	2.25	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			189.95474	189.93515			569,864.22	3	37,085.00
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		65.00000	45,000		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		115.00000	95,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	5,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		15.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	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
R203	On	03/05/2012	Bond Future			7.32700	7.35400		6.10	0.00	0	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,011.00000	6,132,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,218.00000	6,339,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,803.00000	5,924,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,717.00000	1,606,000	5.94	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		121.00000	131,000	5.94	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,182.00000	1,084,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		266.00000	289,000	5.99	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		862.00000	924,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		434.00000	376,000	6.08	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,052.00000	2,155,000	6.24	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		83.00000	66,000	6.24	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.41800	7.44600		6.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,618.00000	4,720,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		234.00000	216,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,795.00000	4,899,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		209.00000	193,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,440.00000	4,540,000	6.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		259.00000	239,000	6.52	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.49300	7.52200		6.59	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,563.00000	2,627,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,638.00000	1,584,000	6.69	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	01/11/2012	Bond Future	7.80	Call		2,683.00000	2,749,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,557.00000	1,504,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,445.00000	2,507,000	6.67	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,722.00000	1,666,000	6.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.57700	7.60700		6.05	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		735.00000	759,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,130.00000	5,038,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		780.00000	805,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,972.00000	4,881,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		692.00000	716,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,291.00000	5,199,000	5.85	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			7.63300	7.65900		7.38	0.00	0	3,656.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,458.00000	5,592,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2.00000	1,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,699.00000	5,833,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1.00000	1,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,217.00000	5,351,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2.00000	2,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,504.00000	3,371,000	7.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		21.00000	23,000	7.08	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,013.00000	1,080,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		543.00000	476,000	7.38	0.00	0	550.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.72700	7.75400		7.79	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,200.00000	4,302,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		559.00000	526,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,392.00000	4,496,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		512.00000	482,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,011.00000	4,110,000	8.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		609.00000	573,000	8.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.80300	7.83200		8.23	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,000.00000	3,073,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,195.00000	2,128,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,137.00000	3,212,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,094.00000	2,029,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,866.00000	2,937,000	8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,300.00000	2,231,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.88600	7.91500		8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,171.00000	3,239,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,779.00000	2,712,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,298.00000	3,367,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,676.00000	2,610,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,051.00000	3,117,000	8.07	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,889.00000	2,821,000	8.07	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.75800	5.82000		1.28	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,666.00000	2,766,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,744.00000	2,844,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,588.00000	2,688,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.75900	5.83300		1.21	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,934.00000	2,036,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	1,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,001.00000	2,103,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		1.00000	0,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,867.00000	1,969,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		1.00000	1,000	1.33	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.64500	5.73300		1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		555.00000	620,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		248.00000	211,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		593.00000	661,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		228.00000	195,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		519.00000	581,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		269.00000	230,000	1.23	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.41900	5.52900		1.07	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		657.00000	724,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		234.00000	202,000	1.11	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	07/02/2013	Bond Future	6.05	Call		688.00000	756,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		220.00000	189,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		626.00000	692,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		248.00000	215,000	1.11	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			7.84300	7.87900		8.70	0.00	0	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,706.00000	4,902,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		12.00000	8,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,963.00000	5,160,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		9.00000	5,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,449.00000	4,643,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		17.00000	11,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,546.00000	2,362,000	8.45	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		124.00000	140,000	8.45	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,626.00000	1,466,000	8.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		342.00000	383,000	8.54	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,215.00000	1,327,000	8.70	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		545.00000	457,000	8.70	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,457.00000	2,622,000	8.90	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		152.00000	116,000	8.90	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.93500	7.97300		9.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,684.00000	4,842,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		606.00000	559,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,890.00000	5,051,000	9.69	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	02/08/2012	Bond Future	8.80	Put		557.00000	513,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,481.00000	4,636,000	9.63	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		659.00000	608,000	9.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.00900	8.04800		9.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,423.00000	3,534,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,372.00000	2,279,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,573.00000	3,687,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,265.00000	2,174,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,275.00000	3,384,000	9.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,483.00000	2,388,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.09000	8.13100		9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,626.00000	3,735,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,025.00000	2,926,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,766.00000	3,877,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,915.00000	2,818,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,494.00000	3,600,000	9.54	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,145.00000	3,043,000	9.54	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			7.93500	7.96700		10.16	0.00	0	10,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,931.00000	6,121,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		6.00000	4,000	10.98	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	03/05/2012	Bond Future	9.05	Call		6,204.00000	6,394,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		4.00000	2,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,658.00000	5,847,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		8.00000	5,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,966.00000	2,786,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		119.00000	131,000	9.90	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,943.00000	1,784,000	10.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		329.00000	361,000	10.00	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,195.00000	1,291,000	10.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		700.00000	605,000	10.20	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,468.00000	2,618,000	10.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		213.00000	171,000	10.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.01900	8.05200		10.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,741.00000	4,883,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		781.00000	731,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,956.00000	5,101,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		721.00000	673,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,529.00000	4,668,000	10.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		846.00000	792,000	10.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.09100	8.12400		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,483.00000	3,580,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,770.00000	2,679,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,639.00000	3,739,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,645.00000	2,557,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,333.00000	3,427,000	11.32	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	01/11/2012	Bond Future	8.20	Put		2,902.00000	2,808,000	11.32	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.16700	8.20200		10.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,114.00000	3,200,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,241.00000	4,133,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,243.00000	3,331,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,089.00000	3,983,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		2,988.00000	3,072,000	10.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,396.00000	4,286,000	10.62	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.92300	8.95900		18.55	0.00	0	3,048.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,506.00000	1,632,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,192.00000	1,041,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,720.00000	1,859,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,026.00000	888,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,310.00000	1,422,000	18.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,379.00000	1,214,000	18.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99800	9.03500		18.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,045.00000	4,202,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,445.00000	2,321,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,262.00000	4,423,000	19.34	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	02/08/2012	Bond Future	9.30	Put		2,298.00000	2,178,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,834.00000	3,986,000	19.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,601.00000	2,472,000	19.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.06400	9.10200		21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,266.00000	4,400,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,035.00000	4,884,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,443.00000	4,581,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,834.00000	4,686,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,093.00000	4,223,000	21.14	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,244.00000	5,089,000	21.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.13400	9.17300		20.38	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,881.00000	5,018,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,176.00000	6,024,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,053.00000	5,192,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,970.00000	5,820,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,713.00000	4,846,000	20.20	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,389.00000	6,234,000	20.20	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			140.51439	140.49978			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,500.00000	1,514,000		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		1,450.00000	1,464,000		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		1,550.00000	1,564,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.36478	119.22297			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,023.00000	1,165,000		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		973.00000	1,115,000		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		1,073.00000	1,215,000		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			117.88346	117.87252			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,573.00000	2,583,000		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		2,523.00000	2,533,000		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		2,623.00000	2,633,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.82400	8.84500		16.59	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,462.00000	3,581,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		341.00000	293,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,774.00000	3,898,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		280.00000	237,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,159.00000	3,271,000	16.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		413.00000	359,000	16.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.90100	8.92300		16.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,627.00000	4,724,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,130.00000	2,055,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,864.00000	4,965,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,996.00000	1,925,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,395.00000	4,489,000	17.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,273.00000	2,195,000	17.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.97200	8.99400		18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,746.00000	4,825,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,700.00000	4,609,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,943.00000	5,024,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,513.00000	4,425,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,559.00000	4,636,000	18.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,899.00000	4,806,000	18.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.04900	9.07100		18.08	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,276.00000	5,354,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,817.00000	5,728,000	17.94	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	07/02/2013	Bond Future	9.05	Call		5,459.00000	5,539,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,619.00000	5,531,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,096.00000	5,172,000	17.91	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,022.00000	5,931,000	17.91	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			8.98200	9.01300			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
R214	On	03/05/2012	Bond Future	8.80	Put		1,733.00000	1,485,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,650.00000	1,402,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,816.00000	1,568,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.05500	9.08600			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		2,310.00000	2,065,000		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		2,227.00000	1,982,000		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		2,392.00000	2,148,000		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/F	On	18/06/2012	Foreign Exchange Future			1.26220	1.27520		15.64	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	18/06/2012	Foreign Exchange Future	1.15	Call		1,271.00000	1,146,000	14.85	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		19.00000	24,000	14.85	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		831.00000	721,000	15.11	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		79.00000	99,000	15.11	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,761.00000	1,632,000	17.16	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		9.00000	10,000	17.16	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.27790	1.29110		16.30	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		1,021.00000	918,000	15.76	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		218.00000	247,000	15.76	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		714.00000	640,000	16.52	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		411.00000	469,000	16.52	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,403.00000	1,284,000	15.41	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		100.00000	113,000	15.41	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.29410	1.30740		17.45	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,148.00000	1,055,000	16.32	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		354.00000	394,000	16.32	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		874.00000	801,000	17.04	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		580.00000	640,000	17.04	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,495.00000	1,382,000	15.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		201.00000	221,000	15.86	0.00	0	0.00

Total for Derivatives :

384,968,122.14

29,915

1 033 052.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	27,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			39,000,000,000.00	390,000	14,520,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			2,600,000,000.00	26,000	26,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			3,000,000,000.00	30,000	19,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			64,200,000,000.00	642,000	214,000.00
ABLI01	On	31/03/2013			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
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	7,400,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500				0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000		47,585,500,000,000.00		475,855,000	345,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		23,400,000,000.00		234,000	6,804,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		17,400,000,000.00		174,000	6,772,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		12,800,000,000.00		128,000	4,418,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			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
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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	200,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	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			13,200,000,000.00	132,000	7,868,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	13,965,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	50,012,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	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
BAYA16	On	30/09/2016		Spot Bond	8.00000	8.00000				0.00	0	0.00
BAYA17	On	30/09/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYA18	On	31/12/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYA19	On	31/12/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYA20	On	30/09/2014		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYB02	On	31/03/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYB03	On	31/12/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYB04	On	31/03/2017		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYC1	On	31/12/2016		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD1	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD2	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD3	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD4	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD5	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BAYD6	On	30/06/2035		Spot Bond	100.00000	100.00000				0.00	0	0.00
BCP1	On	30/09/2014		Spot Bond	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			3,900,000,000.00	39,000	13,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		19,100,000,000.00		191,000	3,375,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			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
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			2,100,000,000.00	21,000	7,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	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
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			10,600,000,000.00	106,000	3,918,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000.00
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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	11,964,000.00
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	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			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
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			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
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			9,600,000,000.00	96,000	2,276,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800				0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000				0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500				0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
DENG3	On	02/05/2012	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
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	115,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			61,600,000,000.00	616,000	77,745,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			10,700,000,000.00	107,000	120,128,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			7,361,200,000.00	73,612	14,073,612.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			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
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			5,700,000,000.00	57,000	46,764,000.00
ES18	On	20/04/2018			9.25000	9.25000			3,702,247,750,000.00	400,243,000	424,750,000.00
ES23	On	25/01/2023			10.00000	10.00000			8,320,150,000,000.00	832,015,000	279,138,000.00
ES26	On	02/04/2026			7.85000	7.85000			4,340,838,050,000.00	552,973,000	23,025,000.00
ES33	On	15/09/2033			7.50000	7.50000			111,135,000,000.00	14,818,000	229,655,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		24,200,000,000.00		242,000	4,758,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	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
FRC10	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On	03/06/2021			100.00000	100.00000			3,000,000,000,000.00	30,000,000	22,000,000.00
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
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			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
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
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	115,000,000.00
FRJ18	On	21/02/2018			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			5,900,000,000.00	59,000	1,453,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,700,000,000.00	47,000	47,000.00
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			2,484,000,000.00	276,000	4,580,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			265,200,000,000.00	2,652,000	2,652,000.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			1,061,371,500,000.00	111,900,000	111,900,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000		20,325,000,000,000.00	203,250,000	203,250,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			9,600,000,000.00	96,000	96,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	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
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	26,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			9,700,000,000.00	97,000	20,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,800,000,000.00	18,000	3,018,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000		16,800,000,000,000.00		168,000,000	134,000,000.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	40,000,000.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000		7,515,200,000,000.00		854,000,000	427,000,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		5,200,000,000.00		52,000	845,000.00
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		24,700,000,000.00		247,000	1,205,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			53,500,000,000,000.00	535,000,000	440,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	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
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			36,000,000.00	360,000	120,000.00
MBF02	On	07/10/2014	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
MBF02	On	16/04/2015			100.00000	100.00000			173,400,000,000,000.00	1,734,000,000	1,600,000,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			5,399,912,000,000.00	674,989,000	500,000,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,700,000,000.00		17,000	15,917,000.00
MTN02	On	13/07/2014			100.00000	100.00000		36,400,000,000.00		364,000	2,214,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			12,700,000,000.00	127,000	3,821,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
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			27,000,000,000.00	270,000	90,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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		40,200,000,000.00		402,000	8,144,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		11,600,000,000.00		116,000	5,906,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			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
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			36,400,000,000.00	364,000	9,212,000.00
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
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	27,800,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			20,500,000,000.00	205,000	39,795,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
NRA01:On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	122,000,000.00
NRA01:On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
NRA01:On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02:On 31/10/2022 Spot Bond			100.00000	100.00000			14,900,000,000.00	149,000	124,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OML01	On	27/10/2015			100.00000	100.00000		39,600,000,000.00		396,000	85,640,000.00
OTCA0	On	31/07/2012			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
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
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	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
PR2B2EOn	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
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.69000	6.73500		96,502,306,710,000.00	14,424,859,000	15,577,979,921.00	
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			8.44000	8.47500		70,980,426,771,680.00	8,410,003,172	11,001,252,360.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.69445	214.65573		99,229,480,135,718.40	462,189,312	1,068,332,116.00	
R197	On	07/12/2023	Spot Bond			1.91000	1.91000		214,970,500,000.00	112,550,000	315,742,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.02000	6.05500			8,966,197,746,380.00	1,489,401,619	4,554,982,931.00
R202	On	07/12/2033	Spot Bond			2.29000	2.29000			480,700,770,000.00	209,913,000	1,388,950,000.00
R203	On	15/09/2017	Spot Bond			7.30500	7.33000			19,945,089,870,000.00	2,730,334,000	7,622,523,239.00
R204	On	21/12/2018	Spot Bond			7.61000	7.63500			22,141,232,765,420.00	2,909,491,822	4,445,800,571.00
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			5.75000	5.81000			4,162,166,250,000.00	723,855,000	4,672,414,696.00
R207	On	15/01/2020	Spot Bond			7.82000	7.85500			50,475,084,608,000.00	6,454,614,400	7,176,226,482.00
R208	On	31/03/2021	Spot Bond			7.91500	7.94500			28,849,808,044,770.00	3,644,953,638	10,092,391,651.00
R209	On	31/03/2036	Spot Bond			8.90500	8.94000			14,003,005,640,000.00	1,572,488,000	10,421,051,200.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			233,681,910,000.00	101,161,000	847,500,000.00
R211	On	31/01/2017	Spot Bond			0.64500	0.67000			22,365,375,000.00	34,675,000	2,352,350,000.00
R212	On	31/01/2022	Spot Bond			1.90000	1.90000			220,400,000,000.00	116,000,000	1,308,585,250.00
R213	On	28/02/2031	Spot Bond			8.80500	8.82500			19,200,350,295,000.00	2,180,619,000	2,497,357,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,932,768,000,000.00	1,374,272,000	4,342,815,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			490,000,000,000.00	4,900,000	4,900,000.00
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			11,700,000,000.00	117,000	17,383,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			20,200,000,000.00	202,000	2,332,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			7,700,000,000.00	77,000	6,923,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			11,200,000,000.00	112,000	112,000.00
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			20,600,000,000.00	206,000	2,818,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	7,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	13,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN833	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
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			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
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
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 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
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH9A1C	On	18/07/2016	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
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		6,000,000,000,000.00		60,000,000	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
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
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		13,200,000,000.00		132,000	2,896,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		39,000,000,000.00		390,000	1,024,600,000.00
TN20	On	17/09/2020			100.00000	100.00000		865,778,300,000.00		8,657,783	209,566,783.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	65,000,000.00
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			49,500,000,000.00	495,000	19,700,000.00
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
UG21	On	02/03/2021	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
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
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			14,600,000,000.00	146,000	58,146,000.00
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	33,500,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA017	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
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 :							818,154,513,191,968.00	53,824,005,358	100 098 503 812.00
Grand Total:							818,154,898,160,090.00	53,824,035,273	100 099 536 864.00