

Daily MTM Report

Daily summary for: 18/04/2012

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			7.87760	7.86550		15.22	120,361,850.40	15,279	244,157.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		633.00000	643,000	14.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		18.00000	15,000	14.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		587.00000	597,000	14.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		22.00000	19,000	14.18	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		679.00000	689,000	14.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		14.00000	11,000	14.27	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		123.00000	121,000	16.40	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		358.00000	343,000	16.40	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		3.00000	2,000	16.98	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,118.00000	1,130,000	16.98	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		57.00000	54,000	18.88	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		692.00000	676,000	18.88	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		45.00000	41,000	19.85	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		830.00000	813,000	19.85	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		38.00000	35,000	20.46	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		923.00000	907,000	20.46	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		871.00000	883,000	15.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		6.00000	5,000	15.11	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		419.00000	425,000	13.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		54.00000	47,000	13.99	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		150.00000	149,000	15.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		285.00000	271,000	15.81	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		100.00000	98,000	16.99	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		435.00000	420,000	16.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		255.00000	259,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		140.00000	131,000	14.76	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,017.00000	1,001,000	21.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		32.00000	29,000	21.04	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		284.00000	288,000	14.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		119.00000	110,000	14.60	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,403.00000	1,388,000	23.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		18.00000	16,000	23.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		68.00000	65,000	18.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		603.00000	587,000	18.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		822.00000	833,000	14.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		7.00000	5,000	14.73	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		99.00000	91,000	14.45	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		314.00000	319,000	14.45	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.98250	7.97090		16.36	10,616,725.00	1,330	11,268.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		824.00000	835,000	14.92	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		53.00000	53,000	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		783.00000	793,000	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		62.00000	61,000	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		867.00000	880,000	15.06	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		46.00000	48,000	15.06	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		71.00000	70,000	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		742.00000	752,000	14.91	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,236.00000	1,225,000	21.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		107.00000	107,000	21.36	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		369.00000	370,000	15.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		298.00000	288,000	15.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		172.00000	171,000	19.10	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		801.00000	789,000	19.10	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,328.00000	1,317,000	21.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		99.00000	99,000	21.80	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		971.00000	959,000	20.03	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		142.00000	141,000	20.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		467.00000	469,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		196.00000	187,000	15.25	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		640.00000	628,000	18.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		211.00000	210,000	18.18	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		294.00000	292,000	16.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		423.00000	410,000	16.82	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		590.00000	598,000	14.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		119.00000	116,000	14.89	0.00	0	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			8.08650	8.07480		16.87	3,234,600.00	400	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		610.00000	613,000	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		235.00000	227,000	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		584.00000	587,000	15.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		259.00000	251,000	15.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		637.00000	644,000	15.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		212.00000	208,000	15.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		397.00000	387,000	16.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		472.00000	473,000	16.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,225.00000	1,215,000	20.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		200.00000	201,000	20.56	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.20010	8.18830		17.13	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		631.00000	633,000	16.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		393.00000	383,000	16.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		610.00000	612,000	16.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		422.00000	412,000	16.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		653.00000	655,000	15.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		365.00000	355,000	15.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,216.00000	1,206,000	20.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		304.00000	306,000	20.07	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		571.00000	572,000	16.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		483.00000	472,000	16.75	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.39720	8.38400		17.73	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		583.00000	586,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,177.00000	1,167,000	19.01	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		571.00000	574,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,215.00000	1,205,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		596.00000	599,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,140.00000	1,130,000	18.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.06150	9.04840		18.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,308.00000	1,312,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		760.00000	751,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,290.00000	1,294,000	17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		792.00000	783,000	17.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,327.00000	1,331,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		729.00000	720,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		483.00000	476,000	16.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,531.00000	1,537,000	16.49	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.13560	10.12250		19.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,882.00000	1,888,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		960.00000	952,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,860.00000	1,866,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		988.00000	980,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,905.00000	1,911,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		933.00000	925,000	18.63	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.87760	7.86550		15.22	0.00	0	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			7,504.00000	7,186,000	17.90	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			55,954.00000	54,426,000	17.90	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			6,849.00000	6,524,000	18.23	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		60,299.00000	58,764,000	18.23	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		8,236.00000	7,929,000	17.58	0.00	0	0.00	
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		51,686.00000	50,169,000	17.58	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.98250	7.97090		16.36	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		49,471.00000	49,756,000	15.07	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		17,421.00000	16,546,000	15.07	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		46,684.00000	46,913,000	15.25	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		19,634.00000	18,703,000	15.25	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		52,403.00000	52,747,000	14.88	0.00	0	0.00	
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		15,353.00000	14,537,000	14.88	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.08650	8.07480		16.87	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		52,538.00000	52,735,000	15.97	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		32,378.00000	31,405,000	15.97	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		50,336.00000	50,508,000	16.17	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		35,176.00000	34,178,000	16.17	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		54,848.00000	55,072,000	15.77	0.00	0	0.00	
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		29,688.00000	28,742,000	15.77	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future			12.62340	12.52850		13.29	0.00	0	63,489.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		724.00000	811,000	13.08	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		46.00000	38,000	13.08	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		678.00000	765,000	12.79	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		50.00000	42,000	12.79	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		770.00000	858,000	13.38	0.00	0	0.00	
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		42.00000	35,000	13.38	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		1,441.00000	1,535,000	17.28	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		13.00000	12,000	17.28	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		265.00000	213,000	13.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		293.00000	336,000	13.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.78310	12.68830		14.16	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		254.00000	263,000	15.73	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,016.00000	930,000	15.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		244.00000	252,000	15.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,056.00000	969,000	15.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		264.00000	274,000	15.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		976.00000	891,000	15.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,385.00000	1,479,000	13.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		47.00000	46,000	13.84	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.93990	12.84450		14.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		792.00000	843,000	13.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		398.00000	353,000	13.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		768.00000	817,000	13.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		424.00000	377,000	13.86	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		818.00000	870,000	13.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		374.00000	330,000	13.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09690	0.09750		20.04	4,845.00	50	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		61.00000	56,000	22.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,111.00000	1,166,000	22.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		13.00000	13,000	25.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,063.00000	2,123,000	25.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		282.00000	261,000	19.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		332.00000	371,000	19.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09830	0.09890		17.93	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		769.00000	732,000	16.84	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		179.00000	202,000	16.84	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		304.00000	288,000	18.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		714.00000	758,000	18.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,611.00000	1,556,000	16.90	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		21.00000	26,000	16.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09980	0.10030		18.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		952.00000	921,000	17.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		262.00000	281,000	17.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		483.00000	465,000	19.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		793.00000	825,000	19.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,740.00000	1,700,000	17.21	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		50.00000	60,000	17.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34190	10.34070		12.14	258,547.50	25	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		187.00000	180,000	12.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		246.00000	238,000	12.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		169.00000	162,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		278.00000	270,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		207.00000	201,000	12.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		216.00000	209,000	12.14	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		190.00000	183,000	12.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		231.00000	225,000	12.10	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		574.00000	576,000	11.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		33.00000	34,000	11.96	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		758.00000	759,000	12.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		17.00000	17,000	12.68	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		901.00000	902,000	13.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		10.00000	10,000	13.22	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		529.00000	531,000	11.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		38.00000	39,000	11.77	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		87.00000	85,000	11.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		378.00000	377,000	11.92	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		347.00000	338,000	12.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		138.00000	130,000	12.82	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48790	10.48760		13.48	5,243,950.00	500	5,716.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		303.00000	275,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		541.00000	513,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		284.00000	256,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		572.00000	544,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		323.00000	295,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		511.00000	483,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,081.00000	1,070,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		43.00000	32,000	12.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		828.00000	811,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		90.00000	73,000	12.00	0.00	0	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			10.63500	10.63440		13.92	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		596.00000	587,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		352.00000	342,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		572.00000	563,000	13.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		378.00000	368,000	13.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		620.00000	613,000	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		326.00000	318,000	13.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.01520	11.00930		13.91	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		655.00000	633,000	14.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,139.00000	1,111,000	14.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		641.00000	619,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,175.00000	1,147,000	14.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		669.00000	647,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,103.00000	1,075,000	14.67	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			428.99600	428.62700			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			435.07300	434.70300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.57300	389.40500			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			395.09100	394.92500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.81150	7.79830		15.62	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		2.00000	1,000	23.76	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		304.00000	290,000	23.76	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		1.00000	1,000	25.12	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		353.00000	340,000	25.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		3.00000	2,000	22.41	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		255.00000	241,000	22.41	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			6.40110	6.41160		11.83	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		26.00000	23,000	12.88	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		114.00000	122,000	12.88	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		16.00000	14,000	13.40	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		154.00000	163,000	13.40	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		41.00000	36,000	12.35	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		79.00000	85,000	12.35	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.11090	8.11480		10.48	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		142.00000	137,000	11.54	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		27.00000	26,000	11.54	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		105.00000	99,000	11.01	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		40.00000	38,000	11.01	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		184.00000	178,000	12.07	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		19.00000	17,000	12.07	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.82170	7.80980		14.23	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		42.00000	40,000	15.82	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		182.00000	168,000	15.82	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		32.00000	30,000	16.36	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		222.00000	208,000	16.36	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		55.00000	53,000	15.29	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		145.00000	131,000	15.29	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	18/06/2012	Foreign Exchange Future			8.12270	8.12720		11.29	0.00	0	22,624.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		498.00000	492,000	11.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		21.00000	19,000	11.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		452.00000	447,000	11.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		25.00000	24,000	11.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		544.00000	539,000	12.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		17.00000	16,000	12.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.15570	8.16090		12.39	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		231.00000	228,000	12.62	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		307.00000	309,000	12.62	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		213.00000	210,000	12.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		339.00000	341,000	12.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		251.00000	248,000	12.49	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		277.00000	279,000	12.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.19330	8.19810		12.95	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		394.00000	392,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		285.00000	288,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		370.00000	368,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		311.00000	314,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		420.00000	417,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		261.00000	263,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29550	9.31040		15.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,278.00000	2,270,000	15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		268.00000	275,000	15.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,235.00000	2,227,000	15.16	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	14/12/2015	Foreign Exchange Future	7.35	Put		275.00000	282,000	15.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,321.00000	2,312,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		261.00000	267,000	15.39	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95610	7.95590		10.61	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		79.00000	75,000	11.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		273.00000	269,000	11.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		68.00000	64,000	11.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		312.00000	308,000	11.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		92.00000	88,000	11.38	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		236.00000	232,000	11.38	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04390	8.04450		11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		436.00000	433,000	11.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		100.00000	98,000	11.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		403.00000	399,000	11.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		117.00000	114,000	11.22	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		472.00000	468,000	11.16	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		86.00000	83,000	11.16	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12940	8.12920		11.87	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		488.00000	485,000	11.40	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		162.00000	159,000	11.40	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		458.00000	455,000	11.47	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		182.00000	179,000	11.47	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		519.00000	517,000	11.34	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		143.00000	141,000	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	30/04/2012	Can-Do Future			0.02930	0.02980			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.10960	0.10600			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.23230	0.21840			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01350	0.01890			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.24340	0.30030			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00560	0.00720			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.60620	8.60600		14.20	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		73.00000	68,000	16.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		567.00000	562,000	16.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		66.00000	61,000	16.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		610.00000	605,000	16.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		81.00000	76,000	16.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		525.00000	520,000	16.29	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.73520	8.73580		15.66	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		349.00000	345,000	15.66	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		363.00000	360,000	15.66	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		330.00000	326,000	15.85	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		394.00000	391,000	15.85	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		369.00000	366,000	15.51	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		333.00000	331,000	15.51	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.86610	8.86620		16.25	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		629.00000	632,000	15.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		268.00000	272,000	15.24	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		604.00000	606,000	15.39	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		293.00000	296,000	15.39	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		656.00000	659,000	15.09	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		245.00000	249,000	15.09	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			390.41700	390.22500			0.00	0	205.00
GOVI	On	03/05/2012	GOVI	382.00	Call		82,250.00000	84,170,000		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		82,150.00000	84,070,000		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		82,350.00000	84,270,000		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			395.94700	395.75700			0.00	0	26.00
GOVI	On	02/08/2012	GOVI	390.00	Call		57,570.00000	59,470,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		57,470.00000	59,370,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		57,670.00000	59,570,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	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			173.83400	173.74600			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			176.29600	176.20900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			468.54900	468.54900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.20600	475.20600			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 F	On	18/04/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.65000	5.64000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.70000	5.69000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.82000	5.78000			0.00	0	840.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.99000	5.96000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.18000	6.13000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.38000	6.33000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.58000	6.54000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.79000	6.75000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.42410	6.43410		10.12	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		190.00000	181,000	10.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		56.00000	57,000	10.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		157.00000	148,000	10.26	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		73.00000	74,000	10.26	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		226.00000	217,000	10.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		42.00000	43,000	10.54	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.48330	6.49260		12.49	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		356.00000	347,000	12.51	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		106.00000	107,000	12.51	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		324.00000	315,000	12.51	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		124.00000	125,000	12.51	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		391.00000	382,000	12.54	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		91.00000	92,000	12.54	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.52790	6.53870		13.57	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		395.00000	386,000	13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		194.00000	195,000	13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		367.00000	358,000	13.51	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		216.00000	217,000	13.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Call		425.00000	416,000	13.47	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Put		174.00000	175,000	13.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.50800	6.51600		2.97	0.00	0	12,719.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,632.00000	5,659,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,789.00000	5,816,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,474.00000	5,501,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		941.00000	910,000	2.92	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		46.00000	42,000	2.92	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		282.00000	282,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		336.00000	309,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		846.00000	862,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		66.00000	55,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,752.00000	2,778,000	3.23	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		1.00000	0,000	3.23	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.57900	6.58700		2.89	0.00	0	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,292.00000	4,313,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		19.00000	15,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,436.00000	4,458,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		15.00000	12,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,147.00000	4,168,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		22.00000	18,000	3.15	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	01/11/2012	Bond Future			6.61800	6.62600		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,782.00000	1,762,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		724.00000	681,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,876.00000	1,857,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		677.00000	635,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,692.00000	1,669,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		774.00000	729,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.65700	6.66500		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,473.00000	1,413,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,254.00000	1,174,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,543.00000	1,485,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,196.00000	1,117,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,405.00000	1,344,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,315.00000	1,233,000	2.95	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			8.16300	8.19600		12.70	0.00	0	30,640.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,379.00000	7,688,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		18.00000	10,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,810.00000	8,121,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		13.00000	7,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,948.00000	7,254,000	13.38	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	03/05/2012	Bond Future	8.95	Put		25.00000	15,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		3,236.00000	2,941,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		351.00000	372,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		1,307.00000	1,096,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,345.00000	1,451,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,224.00000	3,450,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		361.00000	270,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,088.00000	6,386,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		50.00000	31,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.23900	8.27300		13.47	0.00	0	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,126.00000	6,356,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,761.00000	1,671,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,440.00000	6,676,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,631.00000	1,547,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,821.00000	6,042,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,903.00000	1,803,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,624.00000	3,426,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,408.00000	3,530,000	13.47	494,200.00	140	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,582.00000	5,795,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		2,023.00000	1,916,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,284.00000	7,001,000	13.13	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,316.00000	1,353,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,540.00000	6,277,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,574.00000	1,632,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,188.00000	6,420,000	13.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Put		1,734.00000	1,646,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,969.00000	4,738,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,363.00000	2,452,000	13.33	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,751.00000	8,007,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,190.00000	1,126,000	14.18	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.30200	8.33700		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,289.00000	7,396,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,562.00000	3,346,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,565.00000	7,677,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,399.00000	3,187,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,023.00000	7,118,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,738.00000	3,510,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.37000	8.40500		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,607.00000	6,532,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,751.00000	5,359,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,841.00000	6,778,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,538.00000	5,158,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,377.00000	6,297,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,970.00000	5,573,000	13.97	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future			215.50963	215.39017			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		390.00000	510,000		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		340.00000	460,000		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		440.00000	560,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.56207	218.44344			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		443.00000	562,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		393.00000	512,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		493.00000	612,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			259.89461	259.35279			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,353.00000	8,895,000		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		8,303.00000	8,845,000		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		8,403.00000	8,945,000		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	02/08/2012	Bond Future			258.38652	257.83983			0.00	0	257.00
R197	On	02/08/2012	Bond Future	257.00	Call		840.00000	1,387,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		790.00000	1,337,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		890.00000	1,437,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	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			5.85000	5.85100		2.09	17,642,052.80	160	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,622.00000	4,624,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,740.00000	4,742,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,503.00000	4,506,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.86300	5.86400		2.09	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,639.00000	3,640,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		2.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,747.00000	3,749,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,530.00000	3,532,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		2.00000	2,000	2.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81600	5.81600		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,645.00000	1,638,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		258.00000	251,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,724.00000	1,718,000	2.37	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	6.55	Put		237.00000	231,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,567.00000	1,560,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		281.00000	274,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.73200	5.73000		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,404.00000	1,366,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		475.00000	440,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,466.00000	1,429,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		448.00000	415,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,343.00000	1,305,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		503.00000	468,000	2.15	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			191.57228	191.51171			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,512.00000	1,572,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,462.00000	1,522,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,562.00000	1,622,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.09900	7.11700		5.87	0.00	0	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,076.00000	7,157,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	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	8.80	Call		7,283.00000	7,365,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,868.00000	6,950,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		836.00000	755,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		305.00000	306,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		460.00000	394,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		609.00000	625,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,583.00000	1,641,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		90.00000	67,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,040.00000	3,119,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		6.00000	4,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.17800	7.19700		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,571.00000	5,632,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		117.00000	95,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,759.00000	5,822,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		102.00000	83,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,382.00000	5,442,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		130.00000	108,000	6.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.23900	7.25900		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,204.00000	3,190,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,199.00000	1,103,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,340.00000	3,329,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,134.00000	1,040,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,070.00000	3,053,000	6.44	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	7.70	Put		1,267.00000	1,168,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.30600	7.32600		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,001.00000	919,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,302.00000	4,142,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,058.00000	978,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,156.00000	3,997,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		947.00000	862,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,452.00000	4,289,000	5.53	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			7.40000	7.41300		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,740.00000	6,808,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,981.00000	7,049,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,498.00000	6,566,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		2,259.00000	2,185,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		60.00000	54,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,869.00000	1,914,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		116.00000	93,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.48300	7.49600		7.55	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,249.00000	5,291,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		309.00000	285,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		5,458.00000	5,498,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		280.00000	254,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,042.00000	5,082,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		341.00000	315,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.54700	7.56100		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,755.00000	3,710,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,634.00000	1,520,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,911.00000	3,868,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,552.00000	1,440,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,602.00000	3,555,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,720.00000	1,604,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.61700	7.63100		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,898.00000	3,805,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,181.00000	2,022,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,040.00000	3,950,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,093.00000	1,937,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,762.00000	3,663,000	7.70	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,275.00000	2,111,000	7.70	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.61700	5.60800		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,009.00000	2,995,000	1.39	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	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,087.00000	3,073,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,931.00000	2,917,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.59800	5.58600		1.15	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,275.00000	2,259,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	1,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,342.00000	2,326,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,208.00000	2,191,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.45200	5.43700		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		788.00000	769,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		138.00000	137,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		833.00000	813,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		126.00000	123,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		744.00000	725,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		152.00000	150,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.17400	5.15000		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		900.00000	869,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		135.00000	125,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		936.00000	905,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		126.00000	117,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		864.00000	833,000	1.06	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	5.95	Put		144.00000	134,000	1.06	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			7.59400	7.61800		8.43	0.00	0	21,396.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,158.00000	6,294,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,419.00000	6,555,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,897.00000	6,033,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		1,289.00000	1,164,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		332.00000	343,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		627.00000	532,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		808.00000	849,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,239.00000	2,347,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		105.00000	77,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,783.00000	3,914,000	8.81	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		13.00000	8,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.67700	7.70100		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,889.00000	5,987,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		330.00000	296,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,114.00000	6,211,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		300.00000	265,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,666.00000	5,762,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		363.00000	327,000	9.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			7.74000	7.76500		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,299.00000	4,289,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,752.00000	1,608,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,470.00000	4,463,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,665.00000	1,525,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,131.00000	4,118,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,843.00000	1,696,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.80800	7.83400		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,478.00000	4,459,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,358.00000	2,204,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,635.00000	4,619,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,264.00000	2,114,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,327.00000	4,302,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,459.00000	2,299,000	9.24	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			7.69800	7.71600		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,442.00000	7,552,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,717.00000	7,826,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,167.00000	7,277,000	10.67	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	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,625.00000	1,512,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		295.00000	292,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		841.00000	747,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		743.00000	759,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,176.00000	2,251,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		165.00000	130,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,797.00000	3,898,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		25.00000	16,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.77400	7.79200		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,943.00000	6,015,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		451.00000	416,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,179.00000	6,249,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		412.00000	375,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,709.00000	5,779,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		494.00000	457,000	10.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.83600	7.85500		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,353.00000	4,361,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,094.00000	1,991,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,531.00000	4,541,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,990.00000	1,890,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,181.00000	4,183,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,204.00000	2,095,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.90200	7.92100		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,870.00000	3,755,000	10.15	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	07/02/2013	Bond Future	8.00	Put		3,425.00000	3,202,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,018.00000	3,910,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,292.00000	3,077,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,725.00000	3,608,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,561.00000	3,337,000	10.13	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			8.66200	8.63900		18.22	0.00	0	3,030.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,096.00000	2,917,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		257.00000	264,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,419.00000	3,238,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		200.00000	205,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,783.00000	2,607,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		327.00000	337,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.73000	8.70600		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,657.00000	5,505,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,496.00000	1,536,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,917.00000	5,763,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,392.00000	1,430,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,401.00000	5,252,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,607.00000	1,650,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.78900	8.76500		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,621.00000	5,428,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,798.00000	3,795,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,831.00000	5,642,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,630.00000	3,630,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,413.00000	5,217,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,972.00000	3,966,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.85200	8.82700		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,237.00000	6,032,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,905.00000	4,894,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,437.00000	6,237,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,726.00000	4,721,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,039.00000	5,830,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,088.00000	5,074,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			141.89454	141.84985			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,850.00000	2,895,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00

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	139.05	Call		2,800.00000	2,845,000		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		2,900.00000	2,945,000		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	02/08/2012	Bond Future			143.90429	143.86066			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		861.00000	904,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		811.00000	854,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		911.00000	954,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	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			119.48945	119.46738			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,267.00000	1,289,000		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		1,217.00000	1,239,000		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		1,317.00000	1,339,000		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	02/08/2012	Bond Future			119.78498	119.76398			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		236.00000	215,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		286.00000	265,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		186.00000	165,000		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			118.25426	118.16971			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,870.00000	2,954,000		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		2,820.00000	2,904,000		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		2,920.00000	3,004,000		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	02/08/2012	Bond Future			118.39594	118.31164			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		312.00000	396,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		262.00000	346,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		362.00000	446,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.53200	8.55400		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,516.00000	5,689,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		38.00000	29,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,879.00000	6,054,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		28.00000	21,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,154.00000	5,325,000	17.08	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	9.20	Put		52.00000	41,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.60200	8.62500		16.58	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,196.00000	6,313,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,322.00000	1,251,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,473.00000	6,593,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,227.00000	1,160,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,924.00000	6,037,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,424.00000	1,350,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.66400	8.68800		18.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,049.00000	6,035,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,594.00000	3,387,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,276.00000	6,266,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,438.00000	3,235,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,830.00000	5,807,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,762.00000	3,545,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.73200	8.75600		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,568.00000	6,570,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,667.00000	4,478,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,778.00000	6,789,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,495.00000	4,315,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,361.00000	6,353,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,844.00000	4,646,000	17.56	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2012	Bond Future			8.70600	8.69300			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		897.00000	787,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		979.00000	870,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		814.00000	704,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.77100	8.75800			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		349.00000	241,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		432.00000	324,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		267.00000	158,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1.00000	0,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On	28/02/2041	Price Contribution			100.00000	100.00000				0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24820	1.24620		15.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		994.00000	1,009,000	14.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		32.00000	27,000	14.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		589.00000	596,000	14.78	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		127.00000	114,000	14.78	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,474.00000	1,493,000	16.88	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		12.00000	11,000	16.88	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.26310	1.26130		16.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		801.00000	803,000	15.67	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		296.00000	280,000	15.67	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		551.00000	549,000	16.54	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		546.00000	526,000	16.54	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,144.00000	1,154,000	15.33	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		139.00000	131,000	15.33	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27850	1.27660		17.41	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		940.00000	943,000	16.28	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		454.00000	438,000	16.28	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		706.00000	705,000	17.00	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		720.00000	700,000	17.00	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,244.00000	1,254,000	15.82	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		258.00000	249,000	15.82	0.00	0	0.00

Total for Derivatives :

157,856,770.70

17,884

1,068,356.00

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
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			60,400,000,000.00	604,000	14,507,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	20,201,000.00
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	900,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On 08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On 18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond			100.00000	100.00000		1,000,000,000.00		10,000	10,000.00
ABL8B	On 19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On 07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On 15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On 08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018			100.00000	100.00000			31,500,000.00	315,000	6,898,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,499,000.00
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	1,600,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
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	2,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		60,000,000.00	60,000,000.00	600,000	1,365,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL160On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On 20/03/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On 20/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	5,000,000.00
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		20,000,000,000.00		200,000	7,899,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		2,200,000,000.00		22,000	14,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	50,000,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			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
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP55LOn	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56LOn	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57LOn	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,000,000	10,000,000.00	100,000	3,599,000.00
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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	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			0.00	0	0.00
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
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			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
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,999,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			13,600,000,000.00	136,000	11,832,000.00
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	1,698,000.00
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
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	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
CLN217On	11/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN218On	20/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN220On	20/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond	8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond	8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265 On 02/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN266 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN267 On 16/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
CLNF07	On	20/06/2017	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			23,500,000,000.00	235,000	2,310,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	12/02/2013	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	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			70,213,500,000.00	702,135	77,798,135.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,254,000,000.00	1,002,540	123,200,762.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	80,000,000.00
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
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	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
EQS05	On	25/04/2017			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			50,134,500,000.00	501,345	47,200,933.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,000,875,622,500.00	108,202,770	562,700,922.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			34,510,000.00	3,451	467,102,393.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			76,887,680,650.00	9,794,609	152,100,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			12,780,150,000.00	1,704,020	299,597,788.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	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
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		20,000,000,000.00		200,000	4,898,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	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
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	91,000.00
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	918,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			3,600,000,000.00	400,000	4,598,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	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			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	260,180,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	20,900,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			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			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
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	100,000,000.00
IND231	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
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			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
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	18,000.00
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			20,000,000,000.00	200,000	1,098,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000		60,000,000,000,000.00		600,000,000	100,000,000.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00

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		400,000,000,000.00		4,000,000	2,000,000.00
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	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		3,100,000,000,000.00	31,000,000,000.00	31,000,000	45,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	135,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	82,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	18,266,329.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		80,000,000,000.00		800,000	2,298,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	3,799,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
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		100,000,000,000.00		1,000,000	500,000.00
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
N4A411	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
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		40,000,000,000.00		400,000	8,497,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,999,000.00
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	2,444,000.00
NBK6A	On	19/04/2015			100.00000	100.00000		30,140,000,000.00		301,400	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		40,000,000,000.00		400,000	9,398,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	30/01/2013			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
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	916,500.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,499,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,197,797.00
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
NQ1C1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	67,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			40,000,000.00	400,000	85,598,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A3	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
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PRP1AOn	01/10/2012	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
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.49500	6.50000		224,399,134,601,805.00	34,549,520,339	16,858,753,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.15000	8.18000		136,343,603,670,600.00	16,729,276,524	12,466,193,280.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			215.02613	214.81058		100,378,653,844,974.00	1,861,999,999	1,503,999,999.00	
R197	On	07/12/2023			1.85000	1.87000		758,500,000,000.00	410,000,000	562,600,000.00	
R201	On	21/12/2014			5.84500	5.84500		21,136,930,386,810.00	3,616,241,298	3,858,855,931.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.24000	2.24000			134,296,288,000.00	59,953,700	1,326,309,340.00
R203	On	15/09/2017	Spot Bond			7.08500	7.10000			35,979,610,760,535.00	5,078,279,571	7,223,080,644.00
R204	On	21/12/2018	Spot Bond			7.38500	7.39500			26,534,538,882,950.00	3,593,031,670	6,092,797,557.00
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			5.61500	5.60500			34,965,302,528,990.00	6,227,124,226	4,759,689,000.00
R207	On	15/01/2020	Spot Bond			7.58000	7.60000			16,641,926,853,960.00	2,195,504,862	6,804,038,000.00
R208	On	31/03/2021	Spot Bond			7.68500	7.70000			51,375,928,633,855.00	6,685,221,683	10,000,435,713.00
R209	On	31/03/2036	Spot Bond			8.65000	8.62500			36,154,786,266,050.00	4,179,744,077	10,696,263,659.00
R210	On	31/03/2028	Spot Bond			2.24000	2.24000			888,466,656,000.00	396,636,900	1,300,350,000.00
R211	On	31/01/2017	Spot Bond			0.63000	0.63000			1,609,406,567,370.00	2,554,613,599	2,656,999,999.00
R212	On	31/01/2022	Spot Bond			1.87000	1.87500			2,132,068,704,040.00	1,140,143,692	1,844,418,942.00
R213	On	28/02/2031	Spot Bond			8.52000	8.54000			42,121,415,318,280.00	4,943,828,089	2,481,092,213.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			26,124,554,839,500.00	4,019,162,283	4,031,285,051.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R330C	On	21/12/2016	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
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
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RES06	On	18/10/2014	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
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
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			490,000,000.00	4,900,000	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	19,499,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			20,000,000.00	200,000	2,499,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			24,100,000,000.00	241,000	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	37,038.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	660,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	59,000.00
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		20,000,000,000.00		200,000	2,799,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,142,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000		60,000,000	0.00	600,000	300,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN894On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN895On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN896On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN898On	18/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN899On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN900On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN901On	23/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN902On	25/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN903On	19/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN905On	20/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN906On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN907On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN908On	03/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN909On	02/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN910On	17/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN911On	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
SYN912	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012	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	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS95	On	25/07/2012	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
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000,000.00	5,000,000	2,500,000.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000,000.00	1,000,000	500,000.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016			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
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	1,026,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			40,174,400,000.00	401,744	218,700,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			13,850,000,000,000.00	138,500,000	223,102,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	141,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	19,200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	1,484,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			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
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			176,900,000.00	1,769	58,054,227.00
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			14,821,000,000,000.00	148,210,000	70,420,000.00
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,179,916,296,066,870.00	99,571,817,295	101,952,744,152.00
Grand Total:							1,179,916,453,923,640.00	19,571,835,179	101,953,812,508.00