

Daily MTM Report

Daily summary for: 26/04/2012

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			7.84260	7.84130		14.00	107,247,555.00	13,675	240,465.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		604.00000	604,000	13.72	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		13.00000	11,000	13.72	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		557.00000	557,000	13.58	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		16.00000	14,000	13.58	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		651.00000	651,000	13.86	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		10.00000	8,000	13.86	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		92.00000	87,000	15.59	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		351.00000	344,000	15.59	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	1,000	16.58	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,093.00000	1,094,000	16.58	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		38.00000	35,000	18.33	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		697.00000	692,000	18.33	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		29.00000	26,000	19.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		838.00000	833,000	19.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		24.00000	21,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		933.00000	928,000	20.03	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		845.00000	846,000	14.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		4.00000	3,000	14.67	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		384.00000	383,000	13.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		43.00000	40,000	13.27	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		117.00000	112,000	14.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		276.00000	269,000	14.96	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		73.00000	68,000	16.23	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		432.00000	425,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		218.00000	214,000	13.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		127.00000	121,000	13.79	12,100.00	100	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,029.00000	1,025,000	20.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		20.00000	18,000	20.66	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		246.00000	243,000	13.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		105.00000	100,000	13.69	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,419.00000	1,416,000	23.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		10.00000	9,000	23.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		47.00000	43,000	17.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		606.00000	600,000	17.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		795.00000	796,000	14.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		4.00000	3,000	14.28	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		86.00000	81,000	13.58	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		277.00000	274,000	13.58	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.94680	7.94530		15.60	15,265,802.80	1,921	28,823.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		793.00000	793,000	14.20	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		48.00000	46,000	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		751.00000	750,000	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		56.00000	53,000	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		837.00000	836,000	14.21	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		42.00000	39,000	14.21	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		65.00000	62,000	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		710.00000	709,000	14.20	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,245.00000	1,238,000	20.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		90.00000	85,000	20.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		332.00000	330,000	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		287.00000	283,000	15.42	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		146.00000	142,000	18.52	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		801.00000	795,000	18.52	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,337.00000	1,331,000	21.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		82.00000	78,000	21.18	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		974.00000	968,000	19.43	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		119.00000	115,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		430.00000	428,000	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		185.00000	181,000	14.71	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		637.00000	631,000	17.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		182.00000	178,000	17.61	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		259.00000	256,000	16.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		414.00000	409,000	16.27	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		555.00000	554,000	14.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		110.00000	107,000	14.18	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	17/09/2012	Foreign Exchange Future	7.40	Call		630.00000	629,000	14.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		85.00000	82,000	14.19	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.04920	8.04780		16.30	11,228,634.00	1,395	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		577.00000	575,000	14.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		229.00000	226,000	14.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		551.00000	549,000	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		253.00000	250,000	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		604.00000	602,000	14.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		206.00000	203,000	14.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		391.00000	387,000	16.11	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		439.00000	436,000	16.11	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,233.00000	1,227,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		181.00000	176,000	20.16	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.16070	8.15970		16.69	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		599.00000	597,000	15.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		389.00000	386,000	15.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		578.00000	576,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		418.00000	415,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		621.00000	619,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		361.00000	358,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,222.00000	1,215,000	19.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		282.00000	276,000	19.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		539.00000	536,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		479.00000	475,000	16.51	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.36210	8.36110		17.35	0.00	0	659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		557.00000	554,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,174.00000	1,170,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		545.00000	542,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,212.00000	1,208,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		569.00000	566,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,136.00000	1,132,000	18.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04050	9.03700		18.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,286.00000	1,285,000	17.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		749.00000	745,000	17.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,268.00000	1,267,000	17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		781.00000	777,000	17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,305.00000	1,303,000	17.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		718.00000	713,000	17.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		473.00000	469,000	16.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,510.00000	1,509,000	16.28	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11460	10.11110		19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,865.00000	1,863,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		954.00000	948,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,843.00000	1,840,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		982.00000	975,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,888.00000	1,885,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		927.00000	920,000	18.52	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.84260	7.84130			14.00	345,074.40	44	718.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			5,208.00000	4,844,000	17.26	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		8.35	Put		56,078.00000	55,584,000	17.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		4,690.00000	4,346,000	17.62	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		60,560.00000	60,086,000	17.62	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		5,796.00000	5,412,000	16.90	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		51,666.00000	51,152,000	16.90	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.94680	7.94530		15.60	15,893.60	2	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		45,753.00000	45,638,000	14.54	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		16,263.00000	15,998,000	14.54	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		42,944.00000	42,811,000	14.71	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,454.00000	18,171,000	14.71	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		48,716.00000	48,621,000	14.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		14,226.00000	13,981,000	14.36	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.04920	8.04780		16.30	16,098.40	2	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		49,198.00000	48,976,000	15.63	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,738.00000	31,376,000	15.63	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		47,009.00000	46,775,000	15.82	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,549.00000	34,175,000	15.82	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		51,498.00000	51,289,000	15.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		29,038.00000	28,689,000	15.44	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.69400	12.63210		12.65	5,521,890.00	435	63,467.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		811.00000	867,000	13.06	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		29.00000	23,000	13.06	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		764.00000	819,000	12.74	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		32.00000	25,000	12.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		858.00000	915,000	13.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		26.00000	21,000	13.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,540.00000	1,600,000	17.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		8.00000	6,000	17.06	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		184.00000	153,000	12.38	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		316.00000	347,000	12.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.85510	12.79160		13.62	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		241.00000	256,000	15.11	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		899.00000	851,000	15.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		231.00000	245,000	15.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		939.00000	890,000	15.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		253.00000	268,000	14.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		861.00000	813,000	14.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,484.00000	1,543,000	14.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		42.00000	38,000	14.07	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.01250	12.94760		14.55	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		838.00000	871,000	13.46	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		341.00000	309,000	13.46	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		811.00000	844,000	13.56	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		364.00000	332,000	13.56	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		866.00000	900,000	13.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		319.00000	288,000	13.37	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09710	0.09640		18.90	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		34.00000	37,000	21.35	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	0.11	Put		1,194.00000	1,127,000	21.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		5.00000	4,000	22.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,165.00000	2,094,000	22.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		208.00000	234,000	18.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		368.00000	324,000	18.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09850	0.09780		17.59	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		685.00000	733,000	16.63	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		205.00000	183,000	16.63	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		255.00000	273,000	18.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		775.00000	723,000	18.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,504.00000	1,571,000	16.83	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		24.00000	21,000	16.83	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10000	0.09920		17.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		862.00000	913,000	16.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		282.00000	253,000	16.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		420.00000	445,000	18.55	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		840.00000	785,000	18.55	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,636.00000	1,706,000	16.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		56.00000	46,000	16.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.38040	10.34450		11.26	6,228,240.00	600	45,863.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		160.00000	171,000	11.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		216.00000	191,000	11.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		142.00000	151,000	11.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		248.00000	221,000	11.62	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	10.35	Call		181.00000	193,000	11.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		187.00000	163,000	11.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		162.00000	140,000	11.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		206.00000	220,000	11.26	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		570.00000	600,000	11.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		26.00000	20,000	11.54	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		758.00000	791,000	12.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		14.00000	11,000	12.60	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		903.00000	937,000	13.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		9.00000	7,000	13.40	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		524.00000	554,000	11.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		30.00000	24,000	11.28	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		70.00000	58,000	11.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		364.00000	388,000	11.27	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		317.00000	288,000	11.99	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		111.00000	118,000	11.99	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.52610	10.48920		12.69	1,052,610.00	100	8,381.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		267.00000	281,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		503.00000	480,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		248.00000	262,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		534.00000	511,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		287.00000	302,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		473.00000	451,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,068.00000	1,112,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		29.00000	36,000	13.00	0.00	0	10,200.00

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	9.75	Call		807.00000	838,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		68.00000	62,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.67300	10.63510		13.34	1,067,300.00	100	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		578.00000	586,000	12.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		333.00000	303,000	12.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		553.00000	561,000	12.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		358.00000	328,000	12.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		603.00000	613,000	12.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		308.00000	280,000	12.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.06410	11.02180		14.00	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		636.00000	647,000	14.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,107.00000	1,076,000	14.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		622.00000	633,000	14.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,143.00000	1,112,000	14.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		651.00000	662,000	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,072.00000	1,041,000	14.63	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			429.71500	429.20100			107,428,750.00	25	0.00
AL7T	On	02/08/2012	Index Future			435.76400	435.24600			108,941,000.00	25	13.00
AL7T	On	01/11/2012	Index Future			442.40200	441.88200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.87700	389.25300			1,107,250,680.00	284	648.00
ALBI	On	02/08/2012	Index Future			395.36600	394.73600			1,122,839,440.00	284	375.00
ALBI	On	01/11/2012	Index Future			401.38800	400.75400			0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry			6.33420	6.33060		11.46	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		5.00000	3,000	16.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		174.00000	169,000	16.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		3.00000	2,000	17.59	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		222.00000	218,000	17.59	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		9.00000	6,000	15.14	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		128.00000	122,000	15.14	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Put		64.00000	56,000	13.18	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Call		25.00000	20,000	13.18	0.00	0	2,000.00
ANY DAOn	30/04/2012	Any day expiry			8.08140	8.04770		9.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		69.00000	90,000	10.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		21.00000	9,000	10.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		36.00000	50,000	9.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		38.00000	19,000	9.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		110.00000	135,000	11.65	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		12.00000	4,000	11.65	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.79140	7.78990		12.51	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		10.00000	7,000	15.61	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		170.00000	166,000	15.61	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		6.00000	4,000	16.65	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		216.00000	213,000	16.65	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		17.00000	12,000	14.58	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		127.00000	121,000	14.58	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future			8.09540	8.05910		10.43	809,540.00	100	22,609.00

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	7.65	Call		426.00000	460,000	11.18	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		17.00000	15,000	11.18	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		383.00000	413,000	10.83	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		24.00000	18,000	10.83	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		473.00000	507,000	11.53	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		14.00000	12,000	11.53	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.13070	8.09360		11.68	0.00	0	2,636.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		188.00000	198,000	12.04	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		331.00000	304,000	12.04	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		171.00000	180,000	12.17	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		364.00000	336,000	12.17	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		205.00000	217,000	11.91	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		298.00000	273,000	11.91	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.17060	8.13190		12.32	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		342.00000	359,000	12.24	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		299.00000	278,000	12.24	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		321.00000	335,000	12.31	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		328.00000	304,000	12.31	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		366.00000	384,000	12.18	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		273.00000	253,000	12.18	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31390	9.28260		14.96	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,233.00000	2,258,000	14.71	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		250.00000	244,000	14.71	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,190.00000	2,215,000	14.59	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		257.00000	251,000	14.59	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	7.25	Call		2,277.00000	2,302,000	14.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		244.00000	238,000	14.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.96080	7.95350		9.80	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		61.00000	59,000	10.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		258.00000	248,000	10.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		51.00000	49,000	11.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		298.00000	288,000	11.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		73.00000	71,000	10.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		220.00000	210,000	10.58	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04790	8.03970		10.69	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		413.00000	420,000	10.56	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		82.00000	81,000	10.56	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		378.00000	385,000	10.58	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		97.00000	96,000	10.58	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		450.00000	457,000	10.54	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		69.00000	68,000	10.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.13120	8.12150		11.16	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		463.00000	471,000	10.94	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		145.00000	143,000	10.94	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		432.00000	439,000	10.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		164.00000	161,000	10.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		496.00000	504,000	10.90	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		128.00000	126,000	10.90	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.00250	0.00440			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.09400	0.09540			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.26610	0.27050			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00730	0.00950			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.17800	0.20890			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00240	0.00290			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.64180	8.60730		13.17	12,660,237.00	1,465	30,849.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		52.00000	54,000	15.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		545.00000	512,000	15.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		46.00000	47,000	15.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		589.00000	555,000	15.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		60.00000	61,000	15.12	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		503.00000	469,000	15.12	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.76980	8.73480		14.89	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		325.00000	337,000	14.89	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		340.00000	317,000	14.89	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		306.00000	317,000	15.08	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		371.00000	347,000	15.08	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		346.00000	359,000	14.75	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		311.00000	289,000	14.75	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.89910	8.86290		15.75	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		615.00000	630,000	14.59	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		258.00000	237,000	14.59	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		8.56	Call		588.00000	603,000	14.74	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		281.00000	260,000	14.74	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		642.00000	659,000	14.44	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		235.00000	216,000	14.44	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				390.83900	390.24600			347,846,710.00	89	59.00
GOVI	On 03/05/2012	GOVI		382.00	Call		82,460.00000	88,390,000		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		82,360.00000	88,290,000		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		82,560.00000	88,490,000		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				396.34100	395.74300			352,743,490.00	89	231.00
GOVI	On 02/08/2012	GOVI		390.00	Call		57,430.00000	63,410,000		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		57,330.00000	63,310,000		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		57,530.00000	63,510,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	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
GOVI	On	01/11/2012	GOVI			402.37900	401.77600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	3,790,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		2,240.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	3,690,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		2,340.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	3,890,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		2,140.00000	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			174.04100	174.02500			750,116,710.00	431	0.00
IGOV	On	02/08/2012	Index Future			176.49100	176.47600			762,441,120.00	432	563.00
IGOV	On	01/11/2012	Index Future			179.18000	179.16600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			471.68200	471.64200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.38400	478.34400			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.65000	5.66000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.67000	5.70000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.70000	5.72000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.77000	5.79000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.92000	5.94000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.09000	6.12000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.28000	6.30000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.47000	6.50000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.69000	6.70000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.35970	6.35410		9.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		125.00000	127,000	9.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		71.00000	67,000	9.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		96.00000	98,000	9.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		92.00000	88,000	9.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		157.00000	160,000	9.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		53.00000	50,000	9.92	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.41770	6.41230		11.62	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		287.00000	287,000	11.75	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		118.00000	112,000	11.75	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		257.00000	255,000	11.71	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		138.00000	130,000	11.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		320.00000	320,000	11.78		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		101.00000	95,000	11.78		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.46340	6.45610		12.93		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		332.00000	330,000	12.90		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		213.00000	204,000	12.90		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		305.00000	304,000	12.92		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		236.00000	228,000	12.92		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		359.00000	359,000	12.89		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		190.00000	183,000	12.89		0.00	0	0.00
R157 On	03/05/2012	Bond Future			6.46400	6.49000		2.97	882,939,723.98		7,186	8,513.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,719.00000	5,806,000	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		5,876.00000	5,963,000	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		5,561.00000	5,648,000	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		823.00000	737,000	2.92		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		15.00000	17,000	2.92		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Call		233.00000	268,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Put		200.00000	147,000	2.97		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Call		881.00000	961,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Put		14.00000	7,000	3.05		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	7.35	Call		2,839.00000	2,926,000	3.23		0.00	0	0.00
R157 On	03/05/2012	Bond Future	7.35	Put		0.00000	0,000	3.23		0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future			6.53500	6.56300		2.89	855,609,109.74	6,867	4,387.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,358.00000	4,444,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		10.00000	10,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,504.00000	4,589,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		9.00000	7,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,213.00000	4,298,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		13.00000	11,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,555.00000	1,487,000	2.84	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		267.00000	286,000	2.84	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		1,122.00000	1,064,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		460.00000	489,000	2.87	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		731.00000	771,000	2.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		771.00000	725,000	2.90	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,511.00000	1,572,000	3.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		320.00000	294,000	3.01	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.57500	6.60500		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,767.00000	1,821,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		649.00000	617,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,863.00000	1,919,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		604.00000	575,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,673.00000	1,726,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		696.00000	663,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.61500	6.64800		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,410.00000	1,454,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,148.00000	1,107,000	2.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.80	Call		1,483.00000	1,528,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,092.00000	1,052,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,340.00000	1,383,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,206.00000	1,164,000	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			8.16900	8.20500			1,790,852,640.15	14,483	21,445.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,276.00000	7,620,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1.00000	0,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,711.00000	8,056,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,838.00000	7,182,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2.00000	0,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		3,079.00000	2,743,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		107.00000	117,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		947.00000	724,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		899.00000	1,021,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,911.00000	3,198,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		134.00000	76,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,957.00000	6,299,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		5.00000	1,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.24700	8.28400			1,739,341,533.37	14,483	15,099.00

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	8.75	Call		5,952.00000	6,184,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,690.00000	1,574,000	13.94	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,267.00000	6,506,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,561.00000	1,452,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,643.00000	5,869,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,828.00000	1,706,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,518.00000	3,329,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,198.00000	3,357,000	13.47	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,400.00000	5,621,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,944.00000	1,817,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,223.00000	6,950,000	13.13	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,152.00000	1,227,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,476.00000	6,215,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,407.00000	1,494,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,015.00000	6,248,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,664.00000	1,549,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,881.00000	4,654,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,171.00000	2,292,000	13.33	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,584.00000	7,846,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,127.00000	1,041,000	14.18	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,919.00000	6,650,000	13.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		1,250.00000	1,329,000	13.15	3,588,300.00	2,700	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		3,436.00000	3,603,000	13.52	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,286.00000	3,105,000	13.52	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.31200	8.35000		14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Call		7,025.00000	7,237,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,418.00000	3,279,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,302.00000	7,518,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,256.00000	3,121,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,752.00000	6,959,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,587.00000	3,443,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.38100	8.42100		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,207.00000	6,396,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,496.00000	5,323,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,448.00000	6,641,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,290.00000	5,121,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,977.00000	6,162,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,715.00000	5,538,000	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
R189	On	03/05/2012	Bond Future			215.76220	215.66094			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		661.00000	762,000		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		611.00000	712,000		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		711.00000	812,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.79840	218.69739			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		697.00000	798,000		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		647.00000	748,000		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		747.00000	848,000		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			259.90207	259.87947			271,337,761.08	1,044	0.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,879.00000	8,902,000		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		8,829.00000	8,852,000		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		8,929.00000	8,952,000		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			258.37047	258.34938			269,738,770.68	1,044	1,289.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,349.00000	1,370,000		0.00	0	0.00
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		1,299.00000	1,320,000		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		1,399.00000	1,420,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			5.81200	5.83700		2.09	130,001,688.66	1,178	1,795.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,657.00000	4,719,000	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		4,775.00000	4,838,000	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		4,538.00000	4,601,000	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			5.82500	5.85300		2.09	126,640,112.52	1,178	1,564.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,663.00000	3,726,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1.00000	0,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,771.00000	3,835,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,554.00000	3,618,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.78000	5.81100		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,636.00000	1,684,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		239.00000	224,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,716.00000	1,766,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		218.00000	205,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,557.00000	1,605,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		261.00000	245,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.69800	5.73200		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,357.00000	1,398,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		431.00000	411,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,420.00000	1,461,000	2.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Put		406.00000	386,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,296.00000	1,336,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		459.00000	438,000	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			191.77005	191.75143			7,110,258,143.85	37,077	8.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,751.00000	1,770,000		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		1,701.00000	1,720,000		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		1,801.00000	1,820,000		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	02/08/2012	Bond Future			191.71245	191.69482			7,667,922,862.65	39,997	39,997.00
R202	On	02/08/2012	Bond Future	191.00	Call		695.00000	712,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		645.00000	662,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		745.00000	762,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	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			6.99400	7.01500		5.87	86,660,773.08	812	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,539.00000	7,634,000	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		7,746.00000	7,841,000	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		7,331.00000	7,426,000	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		400.00000	328,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		332.00000	355,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		139.00000	100,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		751.00000	807,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,961.00000	2,054,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		6.00000	3,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,496.00000	3,592,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.07000	7.09200		5.89	87,877,352.08	812	883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,973.00000	6,063,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		63.00000	58,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,166.00000	6,257,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		54.00000	49,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,780.00000	5,870,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		73.00000	67,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,659.00000	2,583,000	5.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		492.00000	512,000	5.72	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,904.00000	1,838,000	5.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		845.00000	875,000	5.79	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,446.00000	1,491,000	5.87	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		1,194.00000	1,143,000	5.87	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.55	Call		2,550.00000	2,615,000	6.03	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		581.00000	550,000	6.03	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.12700	7.15000		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,411.00000	3,474,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		955.00000	922,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,556.00000	3,620,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		898.00000	867,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,269.00000	3,330,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,015.00000	980,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.19000	7.21400		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,004.00000	1,029,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,865.00000	3,795,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,067.00000	1,094,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,724.00000	3,657,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		943.00000	968,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,008.00000	3,938,000	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			7.29500	7.32100		7.15	183,908,320.64	1,724	3,376.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,225.00000	7,362,000	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		7,466.00000	7,603,000	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		6,983.00000	7,120,000	7.74	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	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		1,743.00000	1,606,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		29.00000	29,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,248.00000	2,380,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		10.00000	5,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.37400	7.40200		7.55	179,556,513.64	1,724	1,823.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,628.00000	5,753,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		210.00000	192,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,842.00000	5,969,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		186.00000	170,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,413.00000	5,537,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		234.00000	215,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.43600	7.46500		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,936.00000	4,027,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,344.00000	1,292,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,100.00000	4,193,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,270.00000	1,220,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,775.00000	3,864,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,422.00000	1,368,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.50200	7.53100		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,026.00000	4,109,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,837.00000	1,783,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,176.00000	4,261,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,757.00000	1,705,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,879.00000	3,960,000	7.70	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	07/02/2013	Bond Future	7.95	Put		1,921.00000	1,865,000	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			5.59100	5.61600		1.24	63,221,700.00	600	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,996.00000	3,037,000	1.39	0.00	0	0.00
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		3,074.00000	3,115,000	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		2,918.00000	2,959,000	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			5.57400	5.60300		1.15	61,853,256.00	600	859.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,252.00000	2,292,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,319.00000	2,359,000	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		2,184.00000	2,224,000	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			5.43600	5.47000		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		748.00000	777,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		137.00000	126,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		792.00000	822,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		123.00000	114,000	1.21	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	01/11/2012	Bond Future	5.95	Call		704.00000	733,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		150.00000	140,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.16700	5.20800		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		841.00000	870,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		128.00000	120,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		877.00000	906,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		120.00000	111,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		806.00000	834,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		138.00000	129,000	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			7.56500	7.58600		8.43	111,994,926.20	1,115	20,566.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,340.00000	6,459,000	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		6,600.00000	6,720,000	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		6,078.00000	6,197,000	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		976.00000	863,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		200.00000	206,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		335.00000	262,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		698.00000	744,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,332.00000	2,444,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		16.00000	9,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,952.00000	4,071,000	8.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.64800	7.67000		8.87	83,388,457.38	849	1,059.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,989.00000	6,093,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		259.00000	242,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,215.00000	6,321,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		230.00000	215,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,761.00000	5,864,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		287.00000	269,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.71200	7.73400		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,265.00000	4,338,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,552.00000	1,507,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,440.00000	4,515,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,469.00000	1,427,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,092.00000	4,163,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,638.00000	1,591,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.78100	7.80400		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,436.00000	4,505,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,161.00000	2,111,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,596.00000	4,667,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,070.00000	2,022,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,278.00000	4,346,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,255.00000	2,203,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.66900	7.68500		9.86	586,788,567.66	6,187	7,904.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,632.00000	7,730,000	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		7,906.00000	8,004,000	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		7,356.00000	7,454,000	10.67	0.00	0	0.00
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		1,297.00000	1,194,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		156.00000	151,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		505.00000	425,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		597.00000	615,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,236.00000	2,320,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		35.00000	21,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,962.00000	4,060,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		1.00000	1,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.74600	7.76200		9.98	603,671,455.69	6,277	6,188.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,036.00000	6,113,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		366.00000	347,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,273.00000	6,352,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		327.00000	311,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,797.00000	5,873,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		403.00000	384,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		4,147.00000	4,068,000	9.73	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	02/08/2012	Bond Future	7.20	Call		717.00000	733,000	9.73	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,875.00000	2,808,000	9.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,295.00000	1,323,000	9.87	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,112.00000	2,153,000	10.02	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,886.00000	1,831,000	10.02	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,774.00000	3,835,000	10.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		918.00000	883,000	10.35	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.80900	7.82600		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,346.00000	4,403,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,918.00000	1,876,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,529.00000	4,586,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,820.00000	1,778,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,167.00000	4,222,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,021.00000	1,977,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.87600	7.89300		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,741.00000	3,788,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,137.00000	3,088,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,897.00000	3,945,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,013.00000	2,964,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,594.00000	3,639,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,272.00000	3,220,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.72900	8.76500		18.22	133,703,942.61	1,761	1,807.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,038.00000	2,247,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		210.00000	132,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,356.00000	2,583,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		148.00000	88,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,736.00000	1,924,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		291.00000	192,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.80000	8.83700		18.66	135,584,039.04	1,761	1,253.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,823.00000	5,009,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,699.00000	1,594,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,069.00000	5,260,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,581.00000	1,481,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,582.00000	4,763,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,825.00000	1,715,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.86200	8.90000		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,852.00000	5,006,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,085.00000	3,944,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,054.00000	5,212,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,908.00000	3,772,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,652.00000	4,802,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,267.00000	4,122,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.92900	8.96700		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,475.00000	5,625,000	19.92	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	07/02/2013	Bond Future	9.00	Put		5,224.00000	5,083,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,670.00000	5,823,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,041.00000	4,903,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,283.00000	5,429,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,413.00000	5,268,000	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			142.59787	142.58394			135,325,378.63	949	0.00
R210	On	03/05/2012	Bond Future	139.00	Call		3,584.00000	3,598,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		3,534.00000	3,548,000		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		3,634.00000	3,648,000		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			144.60435	144.59145			137,229,528.15	949	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,591.00000	1,604,000		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		1,541.00000	1,554,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	142.95	Call		1,641.00000	1,654,000		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			119.61427	119.60787			57,414,849.60	480	0.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,408.00000	1,414,000		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		1,358.00000	1,364,000		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		1,458.00000	1,464,000		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			119.90060	119.89499			57,552,288.00	480	480.00
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		105.00000	99,000		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		155.00000	149,000		0.00	0	0.00
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		55.00000	49,000		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			118.56699	118.55669			344,081,404.98	2,902	0.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,257.00000	3,267,000		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		3,207.00000	3,217,000		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		3,307.00000	3,317,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			118.70222	118.69269			344,473,842.44	2,902	2,902.00
R212	On	02/08/2012	Bond Future	118.00	Call		693.00000	702,000		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		643.00000	652,000		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		743.00000	752,000		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			8.57400	8.60500		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,064.00000	5,315,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		6.00000	2,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,434.00000	5,687,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3.00000	1,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,692.00000	4,941,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		10.00000	4,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.64600	8.67800		16.58	0.00	0	303.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,765.00000	5,944,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,321.00000	1,241,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,038.00000	6,222,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,222.00000	1,147,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,496.00000	5,671,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,427.00000	1,342,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.71100	8.74400		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
R213	On	01/11/2012	Bond Future	9.00	Call		5,565.00000	5,712,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,559.00000	3,442,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,789.00000	5,939,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,399.00000	3,285,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,345.00000	5,489,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,725.00000	3,605,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.78200	8.81500		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,123.00000	6,264,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,687.00000	4,568,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,336.00000	6,479,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,519.00000	4,402,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,914.00000	6,051,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,863.00000	4,740,000	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
R214	On	03/05/2012	Bond Future			8.78400	8.81500			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	133,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		124.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	216,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		41.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	50,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		207.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.85200	8.88400			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		691.00000	429,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		608.00000	346,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		774.00000	512,000		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			1.24200	1.24170		14.51	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		937.00000	938,000	13.55	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		20.00000	18,000	13.55	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		521.00000	519,000	13.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		104.00000	99,000	13.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,424.00000	1,427,000	16.22	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		7.00000	7,000	16.22	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.25680	1.25660		15.73	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		733.00000	731,000	15.06	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		275.00000	271,000	15.06	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		488.00000	483,000	15.95	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		530.00000	523,000	15.95	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,081.00000	1,079,000	14.65	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		123.00000	119,000	14.65	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27180	1.27180		16.12	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		873.00000	869,000	15.77	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		435.00000	431,000	15.77	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	14/12/2012	Foreign Exchange Future	1.28	Call		648.00000	643,000	16.63	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		710.00000	705,000	16.63	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,177.00000	1,174,000	15.16	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		239.00000	236,000	15.16	0.00	0	0.00
Total for Derivatives :										29,063,596,117.70	181,719	1,147,502.00

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	64,000,000.00
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		17,600,000,000.00		176,000	14,486,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	460,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	500,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		160,000,000,000.00		1,600,000	400,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000		4,300,000,000,000.00		43,000,000	43,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		11,700,000,000.00		117,000	2,117,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		41,400,000,000.00		414,000	414,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	310,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		8,600,000,000.00		86,000	6,886,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		10,400,000,000.00		104,000	7,444,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		10,200,000,000.00		102,000	4,602,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	240,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013	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
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	2,000,000.00
ACL095On	20/12/2018	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
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			4,600,000,000,000.00	46,000,000	23,000,000.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000		18,700,000,000,000.00		187,000,000	94,000,000.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			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
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		1,500,000,000,000.00		15,000,000	15,000,000.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	14,021,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	180,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	150,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			5,300,000,000.00	53,000	53,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	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
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
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
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	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
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
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP580	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			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
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
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	220,000.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000		6,600,000,000,000.00	66,000,000	33,000,000.00	
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		14,600,000,000.00		146,000	3,646,000.00
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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			420,000,000,000.00	4,200,000	700,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,400,000,000.00	54,000	4,054,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,000,000,000.00	120,000	12,020,000.00
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			13,000,000,000,000.00	130,000,000	53,500,000.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	200,000,000.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		14,000,000,000.00		140,000	2,350,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			33,700,000,000.00	337,000	77,937,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,945,900,000,000.00	29,459,000	128,239,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			172,700,000,000.00	1,727,000	16,127,000.00
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			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			571,200,000,000.00	224,000,000	250,000,000.00
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			5,152,000,000,000.00	644,000,000	1,001,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ172L _{On}	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ174L _{On}	14/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ175L _{On}	05/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ177L _{On}	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 _{On}	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 _{On}	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 _{On}	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS05 _{On}	25/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 _{On}	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,300,000,000.00	4,003,000	47,804,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,850,962,000,000.00	200,104,000	463,343,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			5,620,070,000,000.00	562,007,000	44,682,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			4,341,458,200,000.00	553,052,000	17,207,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			19,612,500,000.00	2,615,000	272,237,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	9,879,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000				0.00	0	1,320,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000				0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	370,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000				0.00	0	18,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000				0.00	0	170,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			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
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		4,160,000,000,000.00	41,600,000	41,600,000	10,400,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	5,000,000.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	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
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,528,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			21,100,000,000.00	211,000	411,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			37,143,000,000.00	4,127,000	6,527,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On	11/04/2017			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012			100.00000	100.00000		58,400,000,000,000.00	584,000,000	400,000,000.00	
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	157,220,000.00
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	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	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00		200,000	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			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
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	200,000.00
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		8,019,100,000,000.00		80,191,000	84,849,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		1,804,600,000,000.00		18,046,000	29,807,000.00
HWAY3On	31/07/2035	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
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	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
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	350,000.00
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			8,100,000,000.00	81,000	3,081,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
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		7,000,000,000,000.00		70,000,000	70,000,000.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND245 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND246 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND247 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND248 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND249 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND250 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000	40,000,000.00	
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP257U	On	31/07/2012	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			7,900,000,000.00	79,000	79,000.00
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			11,600,000,000.00	116,000	2,116,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		8,600,000,000,000.00	86,000,000	86,000,000	43,350,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000		2,231,900,000,000.00	22,319,000	22,319,000	5,773,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000		33,900,000,000,000.00		339,000,000	301,000,000.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000		71,200,000,000,000.00	712,000,000	300,000,000.00	
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			240,000,000.00	30,000	30,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	96,000,000.00
MFS1A On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A On	20/12/2018	Spot Bond			100.00000	100.00000		2,100,000,000,000.00		21,000,000	21,000,000.00
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		104,600,000,000.00		1,046,000	16,946,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		17,400,000,000.00		174,000	2,274,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,850,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		10,900,000,000.00		109,000	3,809,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0	On	18/06/2012			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		60,000,000,000.00		600,000	200,000.00
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	330,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		10,200,000,000.00		102,000	8,902,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		90,000,000,000.00		900,000	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		4,900,000,000.00		49,000	6,049,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000		25,000,000,000,000.00		250,000,000	50,240,000.00
NBK7B	On	19/04/2020			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
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		17,100,000,000.00		171,000	19,371,000.00
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	570,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	180,000.00
NCLN5-On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	220,000.00
NCLN5-On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5-On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 29/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 13/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6-On 27/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7-On 30/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		3,200,000,000,000.00		32,000,000	20,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	122,800,000.00
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		11,300,000,000.00		113,000	113,000.00
NRA02	On	31/05/2023			100.00000	100.00000		2,400,000,000,000.00		24,000,000	86,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			30,600,000.00	306,000	85,706,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	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
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
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.46000	6.48500		73,121,767,140,000.00	11,319,159,000	14,643,305,921.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.16500	8.20000		95,942,600,026,120.00	11,750,471,528	9,542,331,194.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			215.60119	215.46761		35,990,047,925,272.00	166,928,800	1,467,000,000.00	
R197	On	07/12/2023	Spot Bond			1.86000	1.86000		39,387,360,000.00	21,176,000	436,098,000.00	
R201	On	21/12/2014	Spot Bond			5.81000	5.83500		691,545,928,780.00	119,026,838	4,482,877,419.00	
R202	On	07/12/2033	Spot Bond			2.24000	2.24000		676,108,160,000.00	301,834,000	1,919,079,750.00	
R203	On	15/09/2017	Spot Bond			6.99000	7.01000		28,240,375,890,000.00	4,040,111,000	8,951,229,644.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.29000	7.31500			23,899,156,147,260.00	3,278,347,894	5,992,471,348.00
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			5.59000	5.61500			11,580,640,890,000.00	2,071,671,000	4,960,384,000.00
R207	On	15/01/2020	Spot Bond			7.56000	7.58000			17,591,587,776,000.00	2,326,929,600	6,737,644,900.00
R208	On	31/03/2021	Spot Bond			7.66500	7.68000			4,512,077,765,580.00	588,659,852	8,208,956,000.00
R209	On	31/03/2036	Spot Bond			8.72500	8.76000			28,786,957,845,100.00	3,299,364,796	10,101,188,000.00
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			626,546,050,000.00	283,505,000	909,108,750.00
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			0.00	0	2,459,188,000.00
R212	On	31/01/2022	Spot Bond			1.85000	1.85000			0.00	0	1,006,379,000.00
R213	On	28/02/2031	Spot Bond			8.57000	8.60000			13,132,565,160,000.00	1,532,388,000	2,753,302,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			25,958,536,500,000.00	3,993,621,000	4,128,238,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	260,000.00
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			1,600,000,000,000.00	16,000,000	15,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			640,000,000,000.00	6,400,000	20,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			7,600,000,000.00	76,000	5,476,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000		800,000,000,000.00	8,000,000	4,000,000.00	
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		205,300,000,000.00	2,053,000	4,673,000.00	
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	770,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	440,000.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	220,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			406,200,000.00	4,062,000	1,062,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015			100.00000	100.00000			26,500,000,000,000.00	265,000,000	821,000,000.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	679,000,000.00
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
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	58,700,000.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00

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
SYN891On	03/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN893On	11/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN894On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN895On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
SYN912On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914On	22/05/2012	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,000.00	
SYN915On	01/08/2012	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
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		48,000,000,000.00		6,000,000	1,100,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
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
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000		3,300,000,000,000.00		33,000,000	16,500,000.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	3,061,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,015,800,000,000.00	10,158,000	1,020,158,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			10,500,000,000.00	105,000	230,857,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	256,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			31,000,000,000.00	310,000	24,126,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000		1,500,000,000,000.00		15,000,000	15,000,000.00
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
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	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
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			300,000,000.00	3,000	58,449,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			3,128,400,000,000.00	31,284,000	47,821,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	34,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							774,119,686,264,112.00	51,246,020,308	100,108,261,926.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							774,148,749,860,230.00	1,246,202,027	100,109,409,428.00
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