

Daily MTM Report

Daily summary for: 30/04/2012

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			7.80320	7.84260		13.31	168,393,056.00	21,580	239,056.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		604.00000	565,000	13.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		11.00000	12,000	13.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		557.00000	518,000	13.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		14.00000	15,000	13.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		651.00000	612,000	13.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	9,000	13.77	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		87.00000	67,000	15.23	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		344.00000	364,000	15.23	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	2,000	16.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,094.00000	1,055,000	16.67	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		35.00000	25,000	18.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		692.00000	722,000	18.07	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		26.00000	18,000	19.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		833.00000	865,000	19.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		21.00000	14,000	19.75	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		928.00000	961,000	19.75	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		846.00000	807,000	14.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		3.00000	4,000	14.75	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		383.00000	344,000	12.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		40.00000	41,000	12.92	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		112.00000	88,000	14.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		269.00000	285,000	14.59	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		68.00000	51,000	15.87	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		425.00000	448,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		214.00000	179,000	13.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		121.00000	126,000	13.24	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,025.00000	1,059,000	20.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		18.00000	12,000	20.37	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		243.00000	207,000	13.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		100.00000	104,000	13.18	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,416.00000	1,453,000	22.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		9.00000	6,000	22.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		43.00000	31,000	17.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		600.00000	628,000	17.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		796.00000	757,000	14.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		3.00000	4,000	14.51	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		81.00000	84,000	13.11	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		274.00000	237,000	13.11	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.90690	7.94680		14.99	3,146,946.20	398	28,881.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		793.00000	753,000	13.98	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		46.00000	46,000	13.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		750.00000	711,000	13.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		53.00000	54,000	13.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		836.00000	797,000	14.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		39.00000	40,000	14.03	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		62.00000	62,000	13.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		709.00000	669,000	13.90	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,238.00000	1,267,000	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		85.00000	74,000	20.58	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		330.00000	296,000	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		283.00000	289,000	14.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		142.00000	124,000	18.26	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		795.00000	817,000	18.26	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,331.00000	1,360,000	21.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		78.00000	67,000	21.04	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		968.00000	993,000	19.20	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		115.00000	100,000	19.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		428.00000	392,000	14.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		181.00000	185,000	14.35	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		631.00000	649,000	17.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		178.00000	156,000	17.31	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		256.00000	227,000	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		409.00000	420,000	15.91	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		554.00000	513,000	13.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		107.00000	106,000	13.72	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		629.00000	589,000	13.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		82.00000	82,000	13.81	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.00910	8.04920		15.67	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		575.00000	535,000	14.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		226.00000	226,000	14.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		549.00000	510,000	14.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		250.00000	251,000	14.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		602.00000	562,000	14.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		203.00000	203,000	14.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		387.00000	391,000	15.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		436.00000	400,000	15.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,227.00000	1,248,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		176.00000	157,000	19.87	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.12060	8.16070		16.08	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		597.00000	557,000	15.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		386.00000	386,000	15.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		576.00000	537,000	15.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		415.00000	416,000	15.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		619.00000	579,000	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		358.00000	358,000	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,215.00000	1,232,000	19.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		276.00000	253,000	19.39	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		536.00000	499,000	16.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		475.00000	478,000	16.08	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.32300	8.36210		16.95	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		554.00000	520,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,170.00000	1,175,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		542.00000	508,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,208.00000	1,213,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		566.00000	532,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,132.00000	1,137,000	18.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.00230	9.04050		18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,285.00000	1,239,000	17.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		745.00000	737,000	17.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,267.00000	1,221,000	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		777.00000	769,000	17.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,303.00000	1,258,000	17.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		713.00000	706,000	17.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		469.00000	459,000	15.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,509.00000	1,461,000	15.91	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.07640	10.11460		19.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,863.00000	1,805,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		948.00000	929,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,840.00000	1,783,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		975.00000	957,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,885.00000	1,828,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		920.00000	902,000	18.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.80320	7.84260			13.31	0.00	0	718.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			4,844.00000	3,517,000	16.97	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		55,584.00000	58,197,000	16.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		4,346.00000	3,128,000	17.34	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		60,086.00000	62,808,000	17.34	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		5,412.00000	3,965,000	16.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		51,152.00000	53,645,000	16.60	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.90690	7.94680		14.99	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		45,638.00000	41,997,000	14.20	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		15,998.00000	16,347,000	14.20	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		42,811.00000	39,210,000	14.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,171.00000	18,560,000	14.36	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		48,621.00000	44,942,000	14.04	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		13,981.00000	14,292,000	14.04	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.00910	8.04920		15.67	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		48,976.00000	45,195,000	15.19	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,376.00000	31,605,000	15.19	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		46,775.00000	43,053,000	15.38	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,175.00000	34,463,000	15.38	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		51,289.00000	47,453,000	15.00	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		28,689.00000	28,863,000	15.00	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.67050	12.69400		11.84	29,775,675.00	2,350	65,817.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		867.00000	842,000	13.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		23.00000	22,000	13.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		819.00000	794,000	12.68	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		25.00000	24,000	12.68	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		915.00000	890,000	13.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		21.00000	20,000	13.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,600.00000	1,575,000	16.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		6.00000	5,000	16.74	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		153.00000	143,000	11.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		347.00000	313,000	11.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.83160	12.85510		12.86	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		256.00000	221,000	14.38	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		851.00000	839,000	14.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		245.00000	211,000	14.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		890.00000	879,000	14.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		268.00000	232,000	14.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		813.00000	800,000	14.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,543.00000	1,518,000	13.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		38.00000	36,000	13.91	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.98840	13.01250		13.89	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		871.00000	829,000	12.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		309.00000	291,000	12.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		844.00000	801,000	12.97	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		332.00000	313,000	12.97	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		900.00000	858,000	12.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		288.00000	270,000	12.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09770	0.09710		17.43	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		37.00000	30,000	20.11	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		1,127.00000	1,060,000	20.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		4.00000	3,000	21.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,094.00000	2,033,000	21.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		234.00000	232,000	17.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		324.00000	262,000	17.28	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09910	0.09850		17.32	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		733.00000	771,000	16.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		183.00000	161,000	16.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		273.00000	284,000	18.13	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		723.00000	674,000	18.13	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,571.00000	1,629,000	17.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		21.00000	19,000	17.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10050	0.10000		17.55	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		913.00000	945,000	16.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		253.00000	235,000	16.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		445.00000	455,000	18.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		785.00000	745,000	18.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,706.00000	1,752,000	16.64	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		46.00000	42,000	16.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.32840	10.38040		11.05	929,556.00	90	45,863.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		171.00000	137,000	11.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		191.00000	209,000	11.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		151.00000	120,000	11.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		221.00000	242,000	11.44	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		193.00000	156,000	11.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		163.00000	178,000	11.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		140.00000	153,000	11.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		220.00000	181,000	11.03	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		600.00000	547,000	11.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		20.00000	19,000	11.07	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		791.00000	738,000	12.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		11.00000	10,000	12.20	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		937.00000	884,000	13.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		7.00000	6,000	13.04	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		554.00000	501,000	10.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		24.00000	23,000	10.79	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		58.00000	60,000	10.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		388.00000	338,000	10.89	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		288.00000	313,000	11.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		118.00000	91,000	11.82	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.47390	10.52610		12.78	0.00	0	8,381.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		281.00000	254,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		480.00000	506,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		262.00000	236,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		511.00000	538,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		302.00000	274,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		451.00000	476,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,112.00000	1,062,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		36.00000	38,000	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		838.00000	791,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		62.00000	67,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.62120	10.67300		13.54	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		586.00000	557,000	13.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		303.00000	326,000	13.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		561.00000	532,000	13.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		328.00000	351,000	13.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		613.00000	583,000	12.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		280.00000	302,000	12.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.02110	11.06410		13.93	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		647.00000	619,000	14.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,076.00000	1,091,000	14.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		633.00000	604,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,112.00000	1,126,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		662.00000	633,000	14.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,041.00000	1,055,000	14.52	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			430.16000	429.71500			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			436.19700	435.76400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			442.82600	442.40200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			390.12700	389.87700			0.00	0	648.00
ALBI	On	02/08/2012	Index Future			395.60200	395.36600			0.00	0	375.00
ALBI	On	01/11/2012	Index Future			401.61400	401.38800			0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry			6.34440	6.33420		11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		3.00000	0,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		169.00000	156,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		2.00000	0,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		218.00000	206,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		6.00000	0,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		122.00000	106,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Put		56.00000	26,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Call		20.00000	0,000	11.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.06710	8.08140		9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		90.00000	67,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		9.00000	0,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		50.00000	17,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		19.00000	0,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		135.00000	117,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		4.00000	0,000	9.32	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.74310	7.79140		12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		7.00000	0,000	12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		166.00000	207,000	12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		4.00000	0,000	12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		213.00000	257,000	12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		12.00000	0,000	12.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		121.00000	157,000	12.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.08680	8.09540		9.68	0.00	0	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		460.00000	447,000	10.46	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		15.00000	10,000	10.46	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		413.00000	399,000	10.05	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		18.00000	12,000	10.05	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		507.00000	495,000	10.86	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		12.00000	8,000	10.86	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.12220	8.13070		11.40	0.00	0	2,636.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		198.00000	185,000	11.77	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		304.00000	299,000	11.77	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		180.00000	168,000	11.90	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		336.00000	332,000	11.90	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		217.00000	204,000	11.63	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		273.00000	268,000	11.63	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.16270	8.17060		12.02	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		359.00000	344,000	11.95	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		278.00000	271,000	11.95	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		335.00000	320,000	12.01	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		304.00000	297,000	12.01	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		384.00000	369,000	11.88	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		253.00000	246,000	11.88	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.32370	9.31390		14.72	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,258.00000	2,259,000	14.56	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		244.00000	235,000	14.56	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,215.00000	2,216,000	14.44	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		251.00000	242,000	14.44	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		2,302.00000	2,303,000	14.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		238.00000	229,000	14.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.89390	7.96080		9.25	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		59.00000	34,000	10.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		248.00000	290,000	10.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		49.00000	28,000	10.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		288.00000	334,000	10.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		71.00000	43,000	10.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		210.00000	249,000	10.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.98070	8.04790		10.33	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		420.00000	361,000	10.09	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		81.00000	89,000	10.09	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		385.00000	327,000	10.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		96.00000	105,000	10.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		457.00000	396,000	10.06	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		68.00000	74,000	10.06	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.06340	8.13120		10.84	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		471.00000	413,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		143.00000	153,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		439.00000	383,000	10.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		161.00000	173,000	10.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		504.00000	445,000	10.47	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		126.00000	135,000	10.47	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future				0.00250			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.07370	0.09400			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.31410	0.26610			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00520	0.00730			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.16600	0.17800			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00120	0.00240			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.59890	8.64180		12.99	0.00	0	30,849.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		54.00000	41,000	15.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		512.00000	542,000	15.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		47.00000	35,000	15.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		555.00000	586,000	15.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		61.00000	46,000	15.05	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		469.00000	497,000	15.05	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.72590	8.76980		14.78	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		337.00000	307,000	14.78	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		317.00000	331,000	14.78	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		317.00000	288,000	14.96	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		347.00000	362,000	14.96	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		359.00000	328,000	14.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		289.00000	302,000	14.64	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.85330	8.89910		15.49	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		630.00000	592,000	14.40	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		237.00000	244,000	14.40	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		603.00000	565,000	14.54	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		260.00000	267,000	14.54	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		659.00000	620,000	14.26	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		216.00000	222,000	14.26	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				391.07000	390.83900			0.00	0	59.00
GOVI	On 03/05/2012	GOVI		382.00	Call		88,390.00000	90,700,000		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		88,290.00000	90,600,000		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		88,490.00000	90,800,000		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				396.55800	396.34100			0.00	0	231.00
GOVI	On 02/08/2012	GOVI		390.00	Call		63,410.00000	65,580,000		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		63,310.00000	65,480,000		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		63,510.00000	65,680,000		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			402.58500	402.37900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		3,790.00000	5,850,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		3,690.00000	5,750,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		3,890.00000	5,950,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			174.16000	174.04100			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			176.60400	176.49100			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.28800	179.18000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			471.71600	471.68200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.42000	478.38400			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			5.60000	5.61000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.63000	5.64000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.68000	5.70000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.74000	5.77000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.89000	5.92000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.05000	6.09000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.23000	6.28000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.43000	6.47000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.64000	6.69000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.36690	6.35970		9.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		127.00000	123,000	9.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		67.00000	56,000	9.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		98.00000	93,000	9.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		88.00000	76,000	9.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		160.00000	157,000	9.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		50.00000	40,000	9.33	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.42570	6.41770		11.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		287.00000	284,000	11.35	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		112.00000	101,000	11.35	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		255.00000	252,000	11.29	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		130.00000	119,000	11.29	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	318,000	11.40		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		95.00000	85,000	11.40		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.47230	6.46340		12.54		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		330.00000	326,000	12.54		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		204.00000	191,000	12.54		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		304.00000	299,000	12.54		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		228.00000	214,000	12.54		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		359.00000	355,000	12.53		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		183.00000	170,000	12.53		0.00	0	0.00
R157 On	03/05/2012	Bond Future			6.46300	6.46400		2.93	140,935,078.66		1,147	8,496.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,806.00000	5,809,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,963.00000	5,967,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Call		5,648.00000	5,652,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.16		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Put		737.00000	718,000	2.88		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		17.00000	1,000	2.88		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Call		268.00000	201,000	2.93		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.50	Put		147.00000	77,000	2.93		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Call		961.00000	958,000	2.98		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	6.75	Put		7.00000	0,000	2.98		0.00	0	1,500.00
R157 On	03/05/2012	Bond Future	7.35	Call		2,926.00000	2,929,000	3.12		0.00	0	0.00
R157 On	03/05/2012	Bond Future	7.35	Put		0.00000	0,000	3.12		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			6.53600	6.53500		2.61	144,529,179.20	1,160	5,409.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,444.00000	4,435,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		10.00000	4,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,589.00000	4,582,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		7.00000	3,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,298.00000	4,288,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		11.00000	5,000	2.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,487.00000	1,421,000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		286.00000	216,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		1,064.00000	983,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		489.00000	405,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		771.00000	684,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		725.00000	641,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,572.00000	1,503,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		294.00000	228,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.57700	6.57500		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,821.00000	1,791,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		617.00000	593,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,919.00000	1,889,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		575.00000	550,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,726.00000	1,696,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		663.00000	639,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.61700	6.61500		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,454.00000	1,404,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,107.00000	1,062,000	2.87	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		1,528.00000	1,478,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,052.00000	1,007,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,383.00000	1,333,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,164.00000	1,119,000	2.86	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	8.16900		11.72	1,453,900,803.90	11,758	13,706.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,620.00000	7,620,000	12.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	12.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,056.00000	8,056,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,182.00000	7,182,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,743.00000	2,637,000	11.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		117.00000	11,000	11.50	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		724.00000	387,000	11.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,021.00000	684,000	11.69	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,198.00000	3,126,000	11.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		76.00000	4,000	11.92	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,299.00000	6,298,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1.00000	0,000	12.20	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.24600	8.24700		11.57	1,531,096,245.36	12,748	26,725.00

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		6,184.00000	5,746,000	12.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,574.00000	1,127,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,506.00000	6,083,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,452.00000	1,020,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,869.00000	5,416,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,706.00000	1,243,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,329.00000	2,793,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,357.00000	2,831,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,621.00000	5,157,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,817.00000	1,344,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,950.00000	6,528,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,227.00000	814,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,215.00000	5,757,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,494.00000	1,046,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,248.00000	5,813,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,549.00000	1,105,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,654.00000	4,133,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,292.00000	1,781,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,846.00000	7,489,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,041.00000	674,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,650.00000	6,213,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		1,329.00000	902,000	11.23	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		3,603.00000	3,079,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,105.00000	2,571,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.31200	8.31200		13.41	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		7,237.00000	6,915,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,279.00000	2,957,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,518.00000	7,198,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,121.00000	2,801,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,959.00000	6,637,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,443.00000	3,121,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.38100	8.38100		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,396.00000	6,223,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,323.00000	5,150,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,641.00000	6,468,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,121.00000	4,948,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,162.00000	5,988,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,538.00000	5,364,000	13.64	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			215.76657	215.76220			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		762.00000	767,000		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		712.00000	717,000		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		812.00000	817,000		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			218.79394	218.79840			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		798.00000	794,000		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		748.00000	744,000		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		848.00000	844,000		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			259.92514	259.90207			0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,902.00000	8,925,000		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		8,852.00000	8,875,000		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		8,952.00000	8,975,000		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			258.38308	258.37047			0.00	0	1,289.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,370.00000	1,383,000		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		1,320.00000	1,333,000		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		1,420.00000	1,433,000		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			5.81100	5.81200		2.08	128,018,145.20	1,160	1,540.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,719.00000	4,722,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,838.00000	4,840,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,601.00000	4,603,000	2.29	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.29	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.82600	5.82500		1.93	174,153,337.20	1,620	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,726.00000	3,724,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,835.00000	3,832,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,618.00000	3,615,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	0,000	2.14	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.78300	5.78000		2.10	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,684.00000	1,645,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		224.00000	191,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,766.00000	1,728,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		205.00000	173,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,605.00000	1,564,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		245.00000	210,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.70200	5.69800		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,398.00000	1,348,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		411.00000	369,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,461.00000	1,412,000	2.05	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		386.00000	344,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,336.00000	1,285,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		438.00000	394,000	2.03	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			191.78896	191.77005			0.00	0	8.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,770.00000	1,789,000		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		1,720.00000	1,739,000		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		1,820.00000	1,839,000		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			191.72380	191.71245			0.00	0	39,997.00
R202	On	02/08/2012	Bond Future	191.00	Call		712.00000	724,000		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		662.00000	674,000		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		762.00000	774,000		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	6.99400		5.43	76,842,064.80	720	2,804.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,634.00000	7,634,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	5.83	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		7,841.00000	7,841,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		7,426.00000	7,426,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	5.83	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		328.00000	197,000	5.43	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		355.00000	224,000	5.43	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		100.00000	23,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		807.00000	730,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		2,054.00000	2,051,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		3.00000	0,000	5.61	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,592.00000	3,592,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.07000	7.07000		5.10	102,812,173.00	950	1,762.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,063.00000	6,028,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		58.00000	23,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,257.00000	6,226,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		49.00000	18,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,870.00000	5,830,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		67.00000	27,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,583.00000	2,433,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		512.00000	362,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,838.00000	1,660,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		875.00000	697,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,491.00000	1,311,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		1,143.00000	963,000	5.16	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		2,615.00000	2,470,000	5.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		550.00000	405,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.12800	7.12700		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,474.00000	3,389,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		922.00000	841,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,620.00000	3,537,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		867.00000	788,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,330.00000	3,244,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		980.00000	898,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.19100	7.19000		5.65	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,029.00000	995,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,795.00000	3,765,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,094.00000	1,060,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,657.00000	3,627,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		968.00000	933,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,938.00000	3,907,000	5.47	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			7.29400	7.29500		6.56	192,558,573.25	1,805	1,571.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,362.00000	7,367,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,603.00000	7,609,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		7,120.00000	7,125,000	7.05	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	7.05	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		1,606.00000	1,573,000	6.46	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		29.00000	1,000	6.46	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,380.00000	2,380,000	6.80	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		5.00000	0,000	6.80	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.37400	7.37400		6.48	233,819,241.95	2,245	3,969.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,753.00000	5,656,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		192.00000	95,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,969.00000	5,880,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		170.00000	81,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,537.00000	5,432,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		215.00000	110,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.43700	7.43600		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,027.00000	3,886,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,292.00000	1,156,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,193.00000	4,055,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,220.00000	1,087,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,864.00000	3,721,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,368.00000	1,230,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.50200	7.50200		7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,109.00000	4,030,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,783.00000	1,704,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,261.00000	4,182,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,705.00000	1,626,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,960.00000	3,880,000	7.52	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		1,865.00000	1,785,000	7.52	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			5.58000	5.59100		1.26	73,771,145.00	700	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,037.00000	3,055,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,115.00000	3,133,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,959.00000	2,977,000	1.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.56500	5.57400		1.11	127,845,562.40	1,240	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,292.00000	2,304,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,359.00000	2,372,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,224.00000	2,237,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.42700	5.43600		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		777.00000	764,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		126.00000	103,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		822.00000	811,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		114.00000	93,000	1.13	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		733.00000	718,000	1.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		140.00000	114,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.15600	5.16700		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		870.00000	860,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		120.00000	100,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		906.00000	896,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		111.00000	91,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		834.00000	825,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		129.00000	110,000	1.00	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			7.55900	7.56500		7.79	2,740,236,016.00	27,272	7,728.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,459.00000	6,493,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,720.00000	6,754,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,197.00000	6,231,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		863.00000	696,000	7.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		206.00000	74,000	7.77	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		262.00000	99,000	7.87	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		744.00000	615,000	7.87	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,444.00000	2,469,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		9.00000	0,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		4,071.00000	4,105,000	8.25	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		0.00000	0,000	8.25	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.64200	7.64800		7.69	2,691,829,769.84	27,397	20,821.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,093.00000	6,010,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		242.00000	126,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,321.00000	6,248,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		215.00000	109,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,864.00000	5,772,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		269.00000	144,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.70700	7.71200		8.81	18,452,395.80	185	185.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,338.00000	4,216,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,507.00000	1,359,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,515.00000	4,395,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,427.00000	1,280,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,163.00000	4,039,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,591.00000	1,440,000	9.05	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.77600	7.78100		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,505.00000	4,401,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,111.00000	1,981,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,667.00000	4,564,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,022.00000	1,893,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,346.00000	4,240,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,203.00000	2,071,000	8.93	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			7.65800	7.66900		9.11	108,386,786.04	1,142	6,990.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,730.00000	7,797,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,004.00000	8,071,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,454.00000	7,522,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	1,000	9.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,194.00000	1,014,000	8.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		151.00000	39,000	8.98	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		425.00000	200,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		615.00000	457,000	9.08	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,320.00000	2,367,000	9.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		21.00000	1,000	9.31	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,060.00000	4,127,000	9.50	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		1.00000	0,000	9.50	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.73500	7.74600		8.61	152,248,088.86	1,582	7,120.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,113.00000	6,021,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		347.00000	189,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,352.00000	6,271,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		311.00000	164,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,873.00000	5,770,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		384.00000	215,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		4,068.00000	3,776,000	8.34	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		733.00000	507,000	8.34	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,808.00000	2,469,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,323.00000	1,050,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,153.00000	1,882,000	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,831.00000	1,494,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,835.00000	3,631,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		883.00000	613,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.79800	7.80900		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,403.00000	4,269,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,876.00000	1,678,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,586.00000	4,455,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,778.00000	1,583,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,222.00000	4,086,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,977.00000	1,777,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.86400	7.87600		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,788.00000	3,709,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,088.00000	2,941,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,945.00000	3,866,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,964.00000	2,817,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,639.00000	3,558,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,220.00000	3,071,000	9.85	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			8.72800	8.72900		16.94	70,617,690.00	930	1,033.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,247.00000	2,139,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		132.00000	16,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,583.00000	2,509,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		88.00000	6,000	17.26	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,924.00000	1,775,000	17.16	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		192.00000	35,000	17.16	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.79900	8.80000		16.09	76,230,504.90	990	2,243.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,009.00000	4,608,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,594.00000	1,185,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,260.00000	4,870,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,481.00000	1,083,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,763.00000	4,351,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,715.00000	1,295,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.86200	8.86200		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,006.00000	4,725,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,944.00000	3,663,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,212.00000	4,931,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,772.00000	3,491,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,802.00000	4,524,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,122.00000	3,844,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.92900	8.92900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,625.00000	5,391,000	19.18	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		5,083.00000	4,849,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,823.00000	5,589,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,903.00000	4,669,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,429.00000	5,199,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,268.00000	5,038,000	19.14	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			142.61181	142.59787			0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Call		3,598.00000	3,612,000		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		3,548.00000	3,562,000		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		3,648.00000	3,662,000		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			144.61265	144.60435			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,604.00000	1,613,000		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		1,554.00000	1,563,000		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		1,654.00000	1,663,000		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			119.62089	119.61427			0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,414.00000	1,421,000		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		1,364.00000	1,371,000		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		1,464.00000	1,471,000		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			119.90234	119.90060			0.00	0	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		99.00000	98,000		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		149.00000	148,000		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		49.00000	48,000		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			118.57749	118.56699			0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,267.00000	3,277,000		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		3,217.00000	3,227,000		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		3,317.00000	3,327,000		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			118.70808	118.70222			0.00	0	2,902.00
R212	On	02/08/2012	Bond Future	118.00	Call		702.00000	708,000		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		652.00000	658,000		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		752.00000	758,000		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			8.57800	8.57400		15.04	50,286,278.40	580	3,855.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,315.00000	5,280,000	15.78	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2.00000	0,000	15.78	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,687.00000	5,653,000	15.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1.00000	0,000	15.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,941.00000	4,904,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		4.00000	0,000	15.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.65100	8.64600		14.27	50,990,363.60	580	870.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,944.00000	5,539,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,241.00000	876,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,222.00000	5,829,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,147.00000	795,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,671.00000	5,253,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,342.00000	965,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.71700	8.71100		17.30	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		5,712.00000	5,404,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,442.00000	3,182,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,939.00000	5,630,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,285.00000	3,025,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,489.00000	5,182,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,605.00000	3,346,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.78800	8.78200		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,264.00000	6,073,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,568.00000	4,425,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,479.00000	6,288,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,402.00000	4,258,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,051.00000	5,862,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,740.00000	4,598,000	17.14	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			8.77800	8.78400			118,492,456.50	1,530	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		133.00000	183,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		216.00000	266,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		50.00000	100,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.84700	8.85200			120,149,676.00	1,530	1,530.00
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		429.00000	388,000		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		346.00000	305,000		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		512.00000	471,000		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			1.23510	1.24200		13.84	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		938.00000	869,000	13.27	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		18.00000	18,000	13.27	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		519.00000	450,000	13.13	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		99.00000	99,000	13.13	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,427.00000	1,357,000	15.83	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		7.00000	6,000	15.83	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.24980	1.25680		15.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		731.00000	665,000	14.58	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		271.00000	275,000	14.58	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		483.00000	427,000	15.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		523.00000	537,000	15.47	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,079.00000	1,009,000	14.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		119.00000	119,000	14.24	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.26480	1.27180		15.70	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		869.00000	805,000	15.36	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		431.00000	437,000	15.36	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		643.00000	586,000	16.22	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		705.00000	718,000	16.22	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,174.00000	1,106,000	14.80	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		236.00000	238,000	14.80	0.00	0	0.00
Total for Derivatives :										10,780,446,809.06	125,389	1,149,060.00

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		360,000,000,000.00	0.00	3,600,000	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,901,400,000,000.00	0.00	29,014,000	14,899,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,360,000,000,000.00	0.00	13,600,000	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	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		600,000,000,000.00		6,000,000	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		27,300,000,000.00		273,000	2,390,000.00
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		720,000,000,000.00		7,200,000	1,200,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	5,000,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		151,500,000,000.00		1,515,000	529,000.00

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			800,000,000.00	8,000,000	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			20,000,000.00	200,000	100,000.00
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			477,084,000.00	49,800,000	8,300,000.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	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		1,380,100,000,000.00		13,801,000	7,087,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,364,500,000,000.00		13,645,000	7,048,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		963,800,000,000.00		9,638,000	4,840,000.00
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		800,000,000,000.00		8,000,000	4,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
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			0.00	0	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
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	94,000,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		2,000,000,000,000.00	20,000,000	25,000,000.00	
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		1,560,000,000,000.00		15,600,000	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		2,824,900,000,000.00		28,249,000	14,070,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000		6,800,000,000,000.00		68,000,000	17,000,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000		6,000,000,000,000.00		60,000,000	10,000,000.00
BAW11	On	01/10/2018			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
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			12,400,000,000.00	124,000	177,000.00
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		1,921,141,600,000.00		19,211,416	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		58,500,000,000,000.00		585,000,000	200,000,000.00
BAYA22	On	30/09/2015			100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,000.00

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
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000		4,400,000,000,000.00		44,000,000	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,600,000,000,000.00		46,000,000	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	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		754,300,000,000.00		7,543,000	3,989,000.00
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		3,715,695,600,000.00		37,156,956	18,578,478.00
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			0.00	0	0.00
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		832,600,000,000.00	832,600,000.00	8,326,000	4,180,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		4,788,200,000,000.00		47,882,000	12,302,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	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	32,000,000.00
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
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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			0.00	0	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		472,800,000,000.00	4,728,000	2,678,000.00	
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	02/07/2012			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		2,840,000,000,000.00		28,400,000	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			2,420,000,000,000.00	24,200,000	78,825,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,935,600,000,000.00	19,356,000	130,495,000.00
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			0.00	0	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			2,550,000,000.00	1,000,000	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			8,000,000,000.00	1,000,000	1,000,000,000.00
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			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000		668,000,000,000.00		6,680,000	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			2,080,000,000,000.00	20,800,000	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			408,000,000,000.00	4,080,000	47,835,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,167,750,000.00	883,000	463,401,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,520,000,000.00	252,000	44,785,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			42,861,000,000.00	5,460,000	16,085,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			34,110,000,000.00	4,548,000	274,585,000.00
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			978,600,000,000.00	9,786,000	10,064,000.00
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	0.00
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	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	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
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			500,000,000,000.00	5,000,000	5,000,000.00
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 Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G On 02/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13 On 01/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14 On 20/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15 On 04/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16 On 21/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17 On 04/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18 On 21/02/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19 On 04/04/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00

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			1,192,600,000,000.00	11,926,000	5,924,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,137,600,000,000.00	41,376,000	11,426,000.00
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			81,873,000,000.00	9,097,000	6,824,000.00
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	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000		30,800,000,000,000.00	308,000,000	404,000,000.00	
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	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
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	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
GRN1D	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
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000		3,280,000,000,000.00		32,800,000	16,500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000		5,700,000,000,000.00		57,000,000	9,500,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		184,400,000,000.00		1,844,000	85,381,000.00
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		1,832,100,000,000.00		18,321,000	30,107,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		659,000,000,000.00		6,590,000	6,471,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IND220	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
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING143	On	11/09/2012			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
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015			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
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			1,945,000,000,000.00	19,450,000	19,450,000.00
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			18,400,000,000.00	184,000	263,000.00
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			227,200,000,000.00	2,272,000	2,388,000.00
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
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	75,000,000.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			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
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			568,000,000.00	71,000	101,000.00
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
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000		1,400,000,000,000.00		14,000,000	28,000,000.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,198,300,000,000.00		31,983,000	17,129,000.00
MTN02	On	13/07/2014			100.00000	100.00000		460,700,000,000.00		4,607,000	2,681,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000		765,600,000,000.00		7,656,000	4,065,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,643,900,000,000.00		16,439,000	8,440,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,231,400,000,000.00		12,314,000	6,163,000.00
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		1,880,000,000,000.00		18,800,000	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		1,880,100,000,000.00		18,801,000	19,771,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12f	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			5,120,000,000,000.00	51,200,000	12,800,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			4,940,000,000,000.00	49,400,000	30,600,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			33,400,000,000,000.00	334,000,000	260,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			26,600,000,000.00	266,000	379,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	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
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		551,900,000,000.00		5,519,000	95,424,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	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
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6.46000		65,343,873,018,120.00	10,115,150,622	14,192,422,616.00	
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	8.16500		134,203,233,132,295.00	16,436,403,323	9,565,118,628.00	
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			215.63770	215.60119		86,255,080,000.00	400,000	623,664,400.00	
R197	On	07/12/2023	Spot Bond			1.86000	1.86000		1,866,833,640,000.00	1,003,674,000	499,014,000.00	
R201	On	21/12/2014	Spot Bond			5.81000	5.81000		5,517,477,318,220.00	949,651,862	3,569,834,350.00	
R202	On	07/12/2033	Spot Bond			2.24000	2.24000		5,660,188,800,000.00	2,526,870,000	2,114,513,000.00	
R203	On	15/09/2017	Spot Bond			6.99000	6.99000		34,801,087,053,120.00	4,978,696,288	8,179,898,644.00	
R204	On	21/12/2018	Spot Bond			7.29000	7.29000		14,347,064,102,580.00	1,968,047,202	6,032,613,548.00	
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			5.58000	5.59000		31,468,404,420,000.00	5,639,499,000	4,898,783,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.55500	7.56000			44,065,855,092,000.00	5,832,674,400	6,472,633,900.00
R208	On	31/03/2021	Spot Bond			7.65500	7.66500			9,379,028,480,000.00	1,225,216,000	7,819,974,000.00
R209	On	31/03/2036	Spot Bond			8.72500	8.72500			79,871,398,375,000.00	9,154,315,000	9,171,288,000.00
R210	On	31/03/2028	Spot Bond			2.21000	2.21000			3,096,873,000,000.00	1,401,300,000	877,255,000.00
R211	On	31/01/2017	Spot Bond			0.62000	0.62000			992,682,000,000.00	1,601,100,000	2,327,396,000.00
R212	On	31/01/2022	Spot Bond			1.85000	1.85000			2,167,830,000,000.00	1,171,800,000	812,900,000.00
R213	On	28/02/2031	Spot Bond			8.57500	8.57000			12,555,660,775,000.00	1,464,217,000	2,190,198,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			31,366,218,000,000.00	4,825,572,000	4,206,254,000.00
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
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	25,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		3,500,000,000,000.00		35,000,000	20,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		497,900,000,000.00		4,979,000	2,654,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBR005	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			6,525,000,000,000.00	65,250,000	16,500,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			552,600,000,000.00	5,526,000	2,878,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		30,000,000,000.00		300,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000		14,500,000,000.00		145,000	207,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			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
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	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
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	16,500,000.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		634,400,000,000.00		6,344,000	3,204,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		53,000,000,000.00		530,000	1,022,528,000.00
TN20	On	17/09/2020			100.00000	100.00000		39,200,000,000.00		392,000	231,172,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	86,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			72,600,000,000.00	726,000	24,852,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			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			0.00	0	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
VOD002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			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
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			14,400,000,000.00	144,000	58,510,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	119,021,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,700,000.00
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
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							764,736,933,236,335.00	73,239,590,069	92,904,266,564.00
Grand Total:							764,747,713,683,144.00	'3,239,715,458	92,905,415,624.00