

Daily MTM Report

Daily summary for: 05/04/2012

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			7.89660	7.90010		15.06	97,325,595.00	12,325	195,584.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		671.00000	668,000	14.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		21.00000	21,000	14.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		626.00000	623,000	14.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		26.00000	26,000	14.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		717.00000	714,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		17.00000	17,000	14.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		148.00000	145,000	16.21	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		348.00000	348,000	16.21	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		4.00000	3,000	16.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,154.00000	1,150,000	16.67	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		74.00000	72,000	18.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		674.00000	675,000	18.63	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		59.00000	57,000	19.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		809.00000	810,000	19.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		50.00000	49,000	20.18	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		900.00000	902,000	20.18	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		908.00000	905,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		8.00000	8,000	15.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		456.00000	452,000	13.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		56.00000	55,000	13.90	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		178.00000	175,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		278.00000	278,000	15.63	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		123.00000	121,000	16.79	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		423.00000	424,000	16.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		291.00000	287,000	14.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		141.00000	140,000	14.62	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		994.00000	995,000	20.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		44.00000	42,000	20.76	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		320.00000	316,000	14.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		120.00000	119,000	14.48	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,376.00000	1,378,000	23.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	25,000	23.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		87.00000	85,000	18.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		587.00000	588,000	18.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		860.00000	856,000	14.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		10.00000	9,000	14.90	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		101.00000	100,000	14.33	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		351.00000	347,000	14.33	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.00150	8.00540		16.23	3,040,570.00	380	10,723.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		860.00000	856,000	14.68	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	17/09/2012	Foreign Exchange Future	7.20	Put		55.00000	55,000	14.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		818.00000	814,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		63.00000	63,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		904.00000	900,000	14.82	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		49.00000	49,000	14.82	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		72.00000	72,000	14.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		777.00000	773,000	14.69	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,215.00000	1,218,000	21.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		120.00000	119,000	21.02	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		394.00000	391,000	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		289.00000	290,000	15.86	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		189.00000	187,000	18.87	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		784.00000	786,000	18.87	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,306.00000	1,308,000	21.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		111.00000	109,000	21.45	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		952.00000	954,000	19.76	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		157.00000	155,000	19.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		495.00000	491,000	15.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		190.00000	190,000	15.10	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		625.00000	627,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		230.00000	228,000	17.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		316.00000	313,000	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		411.00000	412,000	16.67	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.10530	8.10970		16.70	0.00	0	21,886.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		637.00000	633,000	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		227.00000	228,000	15.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		610.00000	606,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		250.00000	251,000	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		667.00000	663,000	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		207.00000	208,000	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		384.00000	386,000	16.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		494.00000	491,000	16.32	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,205.00000	1,207,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		215.00000	212,000	20.31	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.21970	8.22400		17.16	0.00	0	8,593.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		660.00000	656,000	16.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		386.00000	386,000	16.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		638.00000	635,000	16.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		414.00000	415,000	16.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		682.00000	679,000	16.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		358.00000	359,000	16.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,199.00000	1,201,000	19.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		323.00000	321,000	19.97	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		598.00000	595,000	16.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		474.00000	475,000	16.80	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.41210	8.41530		17.72	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		602.00000	599,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,165.00000	1,165,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		589.00000	587,000	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,202.00000	1,203,000	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		615.00000	612,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,128.00000	1,128,000	18.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07050	9.07300		18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,322.00000	1,320,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		749.00000	750,000	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,304.00000	1,302,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		781.00000	782,000	17.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,341.00000	1,339,000	17.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		718.00000	719,000	17.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		477.00000	478,000	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,550.00000	1,548,000	16.45	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.14460	10.14710		19.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,902.00000	1,899,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		955.00000	954,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,879.00000	1,877,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		982.00000	982,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,924.00000	1,922,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		927.00000	927,000	18.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.89660	7.90010			15.06	0.00	0	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		9,443.00000	9,217,000	17.69	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		54,433.00000	54,557,000	17.69	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		8,684.00000	8,468,000	18.00	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		58,674.00000	58,808,000	18.00	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		10,284.00000	10,048,000	17.37	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		50,274.00000	50,388,000	17.37	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.00150	8.00540		16.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		52,290.00000	51,934,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		16,790.00000	16,824,000	14.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		49,440.00000	49,091,000	15.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		18,940.00000	18,981,000	15.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		55,282.00000	54,922,000	14.73	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		14,782.00000	14,812,000	14.73	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.10530	8.10970		16.70	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		54,954.00000	54,604,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		31,304.00000	31,394,000	15.83	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		52,689.00000	52,345,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		34,039.00000	34,135,000	16.02	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		57,329.00000	56,972,000	15.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		28,679.00000	28,762,000	15.64	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.49480	12.53340		13.12	5,647,649.60	452	61,932.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		739.00000	705,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		56.00000	60,000	12.28	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		695.00000	661,000	12.05	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		62.00000	66,000	12.05	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		784.00000	750,000	12.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		51.00000	55,000	12.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		1,449.00000	1,411,000	15.78	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		16.00000	16,000	15.78	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		279.00000	295,000	13.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		312.00000	290,000	13.03	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.65350	12.69270		14.34	189,802.50	15	2,348.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		267.00000	253,000	16.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,024.00000	1,050,000	16.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		257.00000	244,000	16.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,064.00000	1,091,000	16.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		278.00000	264,000	16.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		985.00000	1,011,000	16.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,395.00000	1,359,000	13.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		52.00000	56,000	13.14	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.81010	12.85030		15.18	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		826.00000	800,000	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		426.00000	440,000	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		801.00000	775,000	14.48	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		451.00000	465,000	14.48	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		851.00000	824,000	14.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		401.00000	414,000	14.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09590	0.09590		16.59	0.00	0	3,839.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		55.00000	54,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,265.00000	1,264,000	21.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		14.00000	14,000	24.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,224.00000	2,224,000	24.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		229.00000	227,000	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		439.00000	437,000	18.42	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09730	0.09730		16.12	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		677.00000	675,000	16.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		247.00000	245,000	16.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		276.00000	275,000	19.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		846.00000	845,000	19.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,462.00000	1,462,000	16.27	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		32.00000	32,000	16.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09870	0.09870		17.10	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		869.00000	868,000	17.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		339.00000	338,000	17.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		452.00000	451,000	19.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		922.00000	921,000	19.68	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,609.00000	1,608,000	17.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		79.00000	78,000	17.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.32190	10.36730		11.46	0.00	0	45,074.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		203.00000	180,000	11.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		236.00000	258,000	11.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		184.00000	163,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		267.00000	291,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		223.00000	199,000	11.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		206.00000	227,000	11.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		181.00000	200,000	11.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		248.00000	222,000	11.40	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		600.00000	560,000	11.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		33.00000	38,000	11.04	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		785.00000	743,000	11.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		18.00000	21,000	11.76	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		928.00000	885,000	12.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		11.00000	13,000	12.29	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		556.00000	517,000	10.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		39.00000	45,000	10.87	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		84.00000	95,000	11.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		401.00000	367,000	11.10	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		335.00000	361,000	12.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		152.00000	133,000	12.24	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.46750	10.51240		12.62	12,927,362.50	1,235	5,355.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		302.00000	282,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		515.00000	540,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		283.00000	263,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		546.00000	571,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		323.00000	301,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		486.00000	509,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,098.00000	1,057,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		36.00000	40,000	12.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.61240	10.65710		13.16	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		587.00000	559,000	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		320.00000	337,000	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		562.00000	535,000	12.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		345.00000	363,000	12.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		612.00000	583,000	12.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		295.00000	311,000	12.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.98390	11.02090		13.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		620.00000	603,000	14.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,092.00000	1,112,000	14.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		606.00000	589,000	14.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,128.00000	1,148,000	14.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		634.00000	617,000	14.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,056.00000	1,076,000	14.23	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.49600	421.01600			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.52100	427.05300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			381.84500	382.43800			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			387.31600	387.92200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.82940	7.83300		14.46	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		27.00000	24,000	17.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		294.00000	295,000	17.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		21.00000	19,000	17.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		338.00000	340,000	17.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		34.00000	31,000	16.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		251.00000	252,000	16.58	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.07750	8.03750		10.94	121,162.50	15	22,825.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		421.00000	455,000	11.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		34.00000	28,000	11.04	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		380.00000	412,000	11.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		43.00000	35,000	11.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		465.00000	500,000	11.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		28.00000	23,000	11.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.10970	8.07020		12.05	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		201.00000	217,000	12.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		367.00000	344,000	12.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		185.00000	200,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		401.00000	377,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		218.00000	235,000	12.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		334.00000	312,000	12.44	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.14630	8.10730		12.59	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		348.00000	368,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		330.00000	311,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		327.00000	346,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		359.00000	339,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		371.00000	392,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		303.00000	285,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.23980	9.18000		14.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,141.00000	2,191,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		261.00000	251,000	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,098.00000	2,147,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		268.00000	257,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,184.00000	2,234,000	14.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		254.00000	244,000	14.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95160	7.91230		11.71	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		91.00000	103,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		329.00000	301,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		80.00000	91,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		368.00000	339,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		104.00000	117,000	12.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		292.00000	265,000	12.63	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04030	8.00110		11.38	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		410.00000	437,000	11.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		118.00000	105,000	11.13	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		377.00000	404,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		135.00000	122,000	11.17	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		443.00000	472,000	11.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		101.00000	90,000	11.08	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12790	8.08850		11.91	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		466.00000	492,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		181.00000	168,000	11.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		437.00000	462,000	11.53	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		202.00000	188,000	11.53	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		496.00000	523,000	11.37	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		161.00000	149,000	11.37	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.06230	0.06570			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.12150	0.12220			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.20480	0.19890			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02080	0.02000			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.11950	0.12280			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01040	0.01100			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.59000	8.61860		13.97	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		86.00000	78,000	16.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		567.00000	588,000	16.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		78.00000	71,000	16.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		609.00000	631,000	16.35	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		95.00000	87,000	15.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		526.00000	547,000	15.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.71990	8.74550		15.64	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		366.00000	352,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		371.00000	382,000	15.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		347.00000	333,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		402.00000	413,000	15.82	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		387.00000	372,000	15.50	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		342.00000	352,000	15.50	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.85000	8.87350		16.32	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		651.00000	635,000	15.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		283.00000	291,000	15.34	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		625.00000	610,000	15.48	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		307.00000	316,000	15.48	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		678.00000	662,000	15.19	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		260.00000	268,000	15.19	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				382.99400	383.53100			0.00	0	201.00
GOVI	On 03/05/2012	GOVI		382.00	Call		15,310.00000	9,940,000		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		15,210.00000	9,840,000		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		15,410.00000	10,040,000		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				388.48200	389.03000			0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Put		9,700.00000	15,180,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Put		9,800.00000	15,280,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		389.99	Put		9,600.00000	15,080,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			172.52800	172.98600			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			175.00100	175.46700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			467.00500	467.00500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.63900	473.63900			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.70000	5.70000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.75000	5.76000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.90000	5.90000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.11000	6.11000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.32000	6.31000			0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.54000	6.52000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.76000	6.74000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			7.00000	6.96000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.41970	6.39970		10.08	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		175.00000	187,000	10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		75.00000	67,000	10.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		144.00000	155,000	10.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		94.00000	85,000	10.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		209.00000	223,000	10.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		59.00000	53,000	10.47	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.47750	6.45820		12.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		342.00000	354,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		127.00000	119,000	12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		310.00000	322,000	12.70	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		145.00000	137,000	12.70	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		375.00000	388,000	12.74	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		110.00000	103,000	12.74	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.52250	6.50200		13.65	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		380.00000	392,000	13.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		215.00000	207,000	13.58	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		352.00000	364,000	13.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		237.00000	229,000	13.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		408.00000	421,000	13.55	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		193.00000	186,000	13.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future			6.84000	6.83100		3.22	0.00	0	12,679.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,583.00000	4,553,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,741.00000	4,711,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,425.00000	4,396,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.52	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,959.00000	1,986,000	3.13	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		16.00000	13,000	3.13	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		90.00000	81,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,192.00000	1,213,000	3.18	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		320.00000	300,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		589.00000	598,000	3.22	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,739.00000	1,709,000	3.40	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		36.00000	36,000	3.40	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.93800	6.92700		3.76	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,400.00000	3,368,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		173.00000	175,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,529.00000	3,497,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		155.00000	156,000	4.01	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,270.00000	3,238,000	4.00	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		191.00000	193,000	4.00	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.01100	6.99900		3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,313.00000	1,293,000	3.65	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,310.00000	1,324,000	3.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Call		1,388.00000	1,368,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,245.00000	1,258,000	3.66	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,243.00000	1,223,000	3.64	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,381.00000	1,395,000	3.64	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.09300	7.08100		3.28	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,059.00000	1,044,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,905.00000	1,921,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,114.00000	1,098,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,832.00000	1,847,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,006.00000	992,000	3.25	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,981.00000	1,997,000	3.25	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.56200	8.52200		11.67	0.00	0	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,595.00000	4,265,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		300.00000	339,000	12.16	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		4,975.00000	4,638,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		244.00000	276,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,223.00000	3,901,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		367.00000	413,000	12.11	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,062.00000	6,401,000	11.29	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		110.00000	81,000	11.29	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.20	Put		3,529.00000	3,800,000	11.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		501.00000	404,000	11.48	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,481.00000	1,281,000	11.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,684.00000	1,853,000	11.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,511.00000	3,208,000	12.02	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		539.00000	604,000	12.02	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.64900	8.60800		15.34	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,806.00000	4,581,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,531.00000	3,676,000	15.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,058.00000	4,828,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,339.00000	3,479,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,560.00000	4,342,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,732.00000	3,884,000	15.53	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,978.00000	6,191,000	15.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,672.00000	2,514,000	15.20	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,367.00000	4,155,000	15.49	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,898.00000	4,056,000	15.49	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,141.00000	10,427,000	14.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,083.00000	999,000	14.87	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,342.00000	9,617,000	14.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,286.00000	1,191,000	14.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,856.00000	4,630,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,492.00000	3,636,000	15.59	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.72500	8.68300		14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,665.00000	5,454,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		5,072.00000	5,233,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,901.00000	5,684,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,868.00000	5,024,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,442.00000	5,235,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,291.00000	5,456,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.80700	8.76300		15.13	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,320.00000	5,132,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,643.00000	7,838,000	15.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,517.00000	5,325,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,393.00000	7,584,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,126.00000	4,942,000	15.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,899.00000	8,097,000	15.00	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.34004	215.33409			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		334.00000	340,000		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		284.00000	290,000		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		384.00000	390,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			258.22382	258.19987			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,200.00000	7,224,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		7,150.00000	7,174,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		7,250.00000	7,274,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.13700	6.13700		2.36	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,909.00000	3,909,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,027.00000	4,027,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,791.00000	3,791,000	2.59	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.59	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.17600	6.17600		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,970.00000	2,970,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		39.00000	39,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,074.00000	3,073,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		34.00000	33,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,868.00000	2,867,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		46.00000	45,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.16500	6.16500		2.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,220.00000	1,218,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		544.00000	542,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,286.00000	1,284,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		509.00000	507,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,156.00000	1,154,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		580.00000	578,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.12800	6.12900		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		996.00000	996,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		781.00000	779,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,047.00000	1,047,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		743.00000	741,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		946.00000	946,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		820.00000	818,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.85536	191.03264			0.00	0	37,082.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,033.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	145,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		983.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	195,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,083.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	95,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.41400	7.39900		5.59	0.00	0	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,810.00000	5,744,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	1,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,018.00000	5,951,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,603.00000	5,536,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1.00000	0,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,905.00000	1,957,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		108.00000	94,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,355.00000	1,397,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		238.00000	213,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		776.00000	728,000	5.57	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		549.00000	568,000	5.57	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,895.00000	1,831,000	5.73	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		127.00000	130,000	5.73	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.50800	7.49300		6.92	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,588.00000	4,530,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		405.00000	410,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,755.00000	4,697,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		369.00000	375,000	7.37	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,418.00000	4,361,000	7.35	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		437.00000	444,000	7.35	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.58800	7.57200		6.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,559.00000	2,517,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,838.00000	1,861,000	6.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,675.00000	2,633,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,752.00000	1,775,000	6.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,444.00000	2,404,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,925.00000	1,950,000	6.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.67700	7.66000		6.43	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		820.00000	802,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,420.00000	5,468,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		866.00000	847,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,263.00000	5,309,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		777.00000	759,000	6.23	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,581.00000	5,629,000	6.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.70900	7.70000		6.81	0.00	0	3,656.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,249.00000	5,203,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		4.00000	5,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,489.00000	5,442,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		3.00000	3,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,009.00000	4,962,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		6.00000	6,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,716.00000	3,760,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		22.00000	19,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		935.00000	896,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		677.00000	685,000	6.81	0.00	0	550.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future			7.80500	7.79500		8.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,261.00000	4,217,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		824.00000	830,000	9.21	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,443.00000	4,398,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		768.00000	773,000	9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,082.00000	4,039,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		884.00000	891,000	9.18	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.88500	7.87500		8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,951.00000	2,918,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,353.00000	2,368,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,085.00000	3,051,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,249.00000	2,263,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,823.00000	2,791,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,463.00000	2,479,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.97100	7.96100		8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,215.00000	3,186,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,035.00000	3,052,000	8.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,339.00000	3,309,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,929.00000	2,945,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,098.00000	3,070,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,149.00000	3,167,000	8.40	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.88500	5.90100		1.46	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,535.00000	2,561,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,613.00000	2,639,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,457.00000	2,483,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.90300	5.92100		1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,826.00000	1,850,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		15.00000	14,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,891.00000	1,915,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		12.00000	11,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,761.00000	1,785,000	1.73	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		17.00000	16,000	1.73	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81800	5.84100		1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		536.00000	551,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		353.00000	342,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		571.00000	585,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		331.00000	318,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		503.00000	517,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		378.00000	365,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.63500	5.66600		1.05	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		575.00000	592,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		275.00000	264,000	1.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Call		605.00000	622,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		261.00000	250,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		547.00000	563,000	1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		292.00000	280,000	1.09	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.93900	7.92500		8.00	0.00	0	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,462.00000	4,384,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		24.00000	23,000	8.52	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,717.00000	4,639,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		18.00000	18,000	8.55	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,209.00000	4,131,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		32.00000	32,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,792.00000	2,855,000	7.75	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		115.00000	100,000	7.75	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,851.00000	1,898,000	7.84	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		312.00000	282,000	7.84	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,106.00000	1,047,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		692.00000	710,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,272.00000	2,198,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		222.00000	226,000	8.21	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.03500	8.02000		10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,731.00000	4,663,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		906.00000	918,000	10.84	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,925.00000	4,856,000	10.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Put		845.00000	856,000	10.87	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,539.00000	4,472,000	10.81	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		970.00000	983,000	10.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.11200	8.09700		9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,402.00000	3,352,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,608.00000	2,636,000	10.13	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,548.00000	3,497,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,496.00000	2,523,000	10.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,259.00000	3,210,000	10.10	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,723.00000	2,753,000	10.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.19700	8.18100		10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,682.00000	3,633,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,334.00000	3,366,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,818.00000	3,768,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,219.00000	3,250,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,553.00000	3,505,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,457.00000	3,490,000	9.98	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.00600	7.98100		9.20	0.00	0	10,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,851.00000	5,702,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		9.00000	9,000	10.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		6,123.00000	5,974,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		7.00000	7,000	10.02	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,579.00000	5,430,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		13.00000	13,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,056.00000	3,182,000	8.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		125.00000	102,000	8.94	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,034.00000	2,136,000	9.04	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		336.00000	289,000	9.04	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,183.00000	1,083,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		772.00000	821,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,426.00000	2,293,000	9.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		254.00000	271,000	9.49	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.09100	8.06600		11.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,945.00000	4,829,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,067.00000	1,097,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,151.00000	5,033,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		998.00000	1,025,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,742.00000	4,628,000	12.04	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,140.00000	1,172,000	12.04	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.16500	8.13900		11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,552.00000	3,464,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,924.00000	2,984,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,708.00000	3,618,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,799.00000	2,857,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,404.00000	3,318,000	11.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Put		3,058.00000	3,120,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.24400	8.21700		11.17	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,268.00000	3,192,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,478.00000	4,551,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,396.00000	3,319,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,325.00000	4,397,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,143.00000	3,069,000	11.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,634.00000	4,709,000	11.06	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution			100.00000	100.00000				0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.01800	8.96800		16.61	1,473,459.80	20	3,048.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,507.00000	1,286,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,262.00000	1,423,000	16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,717.00000	1,480,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,092.00000	1,237,000	16.68	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,313.00000	1,109,000	16.57	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,451.00000	1,629,000	16.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.09400	9.04300		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,440.00000	4,201,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,901.00000	3,046,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,650.00000	4,406,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Put		2,747.00000	2,887,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,233.00000	4,000,000	21.23	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,061.00000	3,212,000	21.23	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.16300	9.11100		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,371.00000	4,167,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,208.00000	5,390,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,552.00000	4,343,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,010.00000	5,188,000	21.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,198.00000	3,999,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,416.00000	5,604,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.23600	9.18200		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,039.00000	4,834,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,401.00000	6,592,000	20.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,210.00000	5,001,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,193.00000	6,381,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,871.00000	4,671,000	20.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,614.00000	6,810,000	20.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			140.25701	140.97771			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,978.00000	1,257,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,928.00000	1,207,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		2,028.00000	1,307,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.03173	119.29470			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,095.00000	832,000		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		1,045.00000	782,000		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		1,145.00000	882,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			117.82769	117.81665			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,517.00000	2,528,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		2,467.00000	2,478,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		2,567.00000	2,578,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.90900	8.86900		14.85	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,357.00000	3,090,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		426.00000	474,000	15.46	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,659.00000	3,384,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		355.00000	395,000	15.52	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,063.00000	2,805,000	15.40	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		507.00000	565,000	15.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.98800	8.94700		18.75	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,940.00000	4,730,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,631.00000	2,739,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,168.00000	4,953,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,487.00000	2,590,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,716.00000	4,511,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,781.00000	2,894,000	18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.06100	9.01900		19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,763.00000	4,585,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,909.00000	5,053,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,957.00000	4,775,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,720.00000	4,859,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,579.00000	4,404,000	19.10	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,111.00000	5,258,000	19.10	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.14000	9.09700		18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,437.00000	5,263,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,175.00000	6,325,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Call		5,625.00000	5,447,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,981.00000	6,128,000	18.63	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,259.00000	5,088,000	18.55	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,382.00000	6,535,000	18.55	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.06700	9.01700			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,765.00000	2,162,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,682.00000	2,079,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,848.00000	2,245,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.14100	9.09000			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		2,341.00000	2,740,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		2,258.00000	2,657,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		2,424.00000	2,823,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future			1.24910	1.25250		15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,062.00000	1,031,000	14.64	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		37.00000	40,000	14.64	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		654.00000	627,000	14.73	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		129.00000	136,000	14.73	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,540.00000	1,507,000	16.59	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		15.00000	16,000	16.59	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.26460	1.26840		16.07	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		853.00000	826,000	15.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		277.00000	288,000	15.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		593.00000	571,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		517.00000	533,000	16.29	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,207.00000	1,175,000	15.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		131.00000	137,000	15.11	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.28060	1.28450		17.25	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		995.00000	968,000	16.16	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		430.00000	442,000	16.16	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		751.00000	729,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		686.00000	703,000	16.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,310.00000	1,279,000	15.68	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		245.00000	253,000	15.68	0.00	0	0.00

Total for Derivatives :									120,725,601.90	14,442	1,026,928.00
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<u>i-Bonds</u>											
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	26,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	112,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	51,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	3,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	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
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	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
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
ACL167	On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	54,300,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			110,000,000,000.00	1,100,000	31,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000				0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000				0.00	0	50,051,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0	On	19/07/2012			100.00000	100.00000			6,000,000,000,000.00	60,000,000	15,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			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
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	53,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			2,950,000,000,000.00	29,500,000	56,500,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN226	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN233	On	20/06/2014			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
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			40,000,000.00	400,000	2,510,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13C	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	355,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			60,545,700,000.00	605,457	78,915,457.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			432,800,000.00	4,328	124,004,328.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,933,800,000.00	19,338	46,719,338.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,010,386,750.00	109,231	526,379,231.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			150,145,490,000.00	15,014,549	482,314,549.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			161,844,180,050.00	20,617,093	161,031,093.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			15,117,277,500.00	2,015,637	167,626,637.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	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			0.00	0	5,000,000.00
FRB05	On	21/12/2018	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
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS62	On	04/11/2026	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
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	199,000.00
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			3,600,000,000.00	400,000	120,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	26,004,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		20,000,000,000.00		200,000	420,901,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			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
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			300,000,000,000.00	3,000,000	3,500,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012	Spot Bond			100.00000	100.00000		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
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		2,400,000,000,000.00		24,000,000	24,000,000.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000		14,450,000,000,000.00		144,500,000	144,500,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	9,790,786.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	57,187,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	1,500,000.00
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
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000		74,800,000,000,000.00		748,000,000	559,000,000.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		79,400,000,000,000.00		794,000,000	700,000,000.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		20,000,000,000.00		200,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,500,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		20,000,000,000.00		200,000	4,000,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
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			42,500,000,000.00	425,000	10,325,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	112,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,000,000,000.00	200,000	86,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			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
PCF02LOn	06/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
PCF03LOn	02/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
PMM01On	28/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PNP04 On	21/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A3FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B2FOn	15/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	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
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	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
PR2D4f	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
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.81000	6.80000		120,260,043,905,700.00	17,659,330,970	23,015,279,513.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.53500	8.49500		69,633,151,028,235.00		8,158,541,421	9,161,504,377.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.50085	214.46214		16,127,939,673,997.20		75,188,232	677,151,554.00
R197	On	07/12/2023	Spot Bond			1.91000	1.91000		462,181,800,000.00		241,980,000	688,098,998.00
R201	On	21/12/2014	Spot Bond			6.12000	6.12000		3,475,629,181,800.00		567,913,265	3,595,536,196.00
R202	On	07/12/2033	Spot Bond			2.29000	2.25000		2,516,710,000,000.00		1,099,000,000	1,199,070,668.00
R203	On	15/09/2017	Spot Bond			7.38500	7.37000		15,249,610,731,040.00		2,064,943,904	7,662,138,333.00
R204	On	21/12/2018	Spot Bond			7.68000	7.67000		30,493,281,492,480.00		3,970,479,361	11,648,969,301.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.87000	5.88500		5,218,942,615,360.00		889,087,328	5,652,083,534.00
R207	On	15/01/2020	Spot Bond			7.91000	7.89500		15,160,805,445,310.00		1,916,663,141	7,294,319,982.00
R208	On	31/03/2021	Spot Bond			7.98000	7.95500		17,961,082,332,060.00		2,250,762,197	9,023,679,059.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.99500	8.94500			58,997,326,611,265.00	6,558,902,347	11,605,836,347.00
R210	On	31/03/2028	Spot Bond			2.32000	2.28000			252,880,000,000.00	109,000,000	1,071,223,581.00
R211	On	31/01/2017	Spot Bond			0.70000	0.65000			293,650,000,000.00	419,500,000	3,217,305,306.00
R212	On	31/01/2022	Spot Bond			1.90000	1.90000			2,711,053,950,000.00	1,426,870,500	1,777,185,753.00
R213	On	28/02/2031	Spot Bond			8.88500	8.84500			29,077,293,676,005.00	3,272,627,313	3,209,856,943.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			17,000,840,187,500.00	2,615,513,875	4,332,295,000.00
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
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000		2,000,000,000,000.00	20,000,000	10,000,000.00	
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000.00	
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	24,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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	1,600,000.00
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
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	14,124,495.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	67,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			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
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN888On	17/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN889On	19/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN890On	20/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN891On	03/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN893On	11/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN894On	15/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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			3,000,000,000.00	30,000,000	30,000,000.00
SYN900On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN901On	23/05/2012	Spot Bond	100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
SYN902On	25/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN903On	19/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		2,900,000,000,000.00	29,000,000	7,000,000.00	
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	1,024,706,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			5,026,384,600,000.00	50,263,846	228,063,846.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	62,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	20,007,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			950,400,000.00	9,504	58,011,504.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	50,040,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			2,120,000,000,000.00	21,200,000	37,600,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							612,086,887,265,052.00	55,403,087,837	113,491,772,709.00

Grand Total: **612,087,007,990,654.00** **55,403,102,279** **113,492,799,637.00**