

Daily MTM Report

Daily summary for: 11/04/2012

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			8.05660	8.09220		15.50	211,244,052.00	26,220	199,235.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		852.00000	817,000	14.98	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		10.00000	10,000	14.98	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		803.00000	770,000	14.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		11.00000	13,000	14.91	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		900.00000	866,000	15.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	9,000	15.30	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		209.00000	198,000	15.78	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		217.00000	241,000	15.78	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	18.14	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,344.00000	1,309,000	18.14	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		98.00000	94,000	18.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		506.00000	537,000	18.05	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		76.00000	73,000	18.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		634.00000	666,000	18.99	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		64.00000	62,000	19.61	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		722.00000	755,000	19.61	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,097.00000	1,062,000	16.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		5.00000	5,000	16.56	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		618.00000	588,000	14.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		26.00000	31,000	14.62	62,000.00	2,000	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		257.00000	242,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		165.00000	185,000	15.36	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		172.00000	164,000	16.34	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		280.00000	307,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		412.00000	389,000	14.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		70.00000	82,000	14.68	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		813.00000	846,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		55.00000	53,000	20.23	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		449.00000	425,000	14.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		57.00000	68,000	14.54	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,189.00000	1,223,000	22.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		31.00000	30,000	22.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		118.00000	113,000	17.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		426.00000	456,000	17.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,047.00000	1,012,000	16.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	5,000	16.24	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		47.00000	55,000	14.40	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		489.00000	462,000	14.40	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16380	8.19980		16.57	1,845,018.80	226	11,388.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,040.00000	1,006,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		40.00000	42,000	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		995.00000	961,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		45.00000	47,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,086.00000	1,052,000	15.76	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		36.00000	38,000	15.76	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		50.00000	53,000	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		950.00000	917,000	15.34	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,046.00000	1,079,000	20.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		146.00000	143,000	20.69	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		497.00000	480,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		197.00000	216,000	15.68	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		233.00000	226,000	18.50	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		633.00000	662,000	18.50	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,134.00000	1,167,000	21.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		134.00000	131,000	21.12	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		792.00000	823,000	19.39	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		192.00000	187,000	19.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		626.00000	601,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		126.00000	137,000	15.16	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		486.00000	514,000	17.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		286.00000	278,000	17.64	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		397.00000	384,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		297.00000	320,000	16.39	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		0.00000	750,000	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		0.00000	86,000	15.18	21,156.00	246	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26910	8.30540		17.09	0.00	0	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		771.00000	749,000	15.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		166.00000	180,000	15.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		738.00000	716,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		183.00000	197,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		806.00000	782,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		151.00000	163,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		286.00000	309,000	16.14	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		591.00000	578,000	16.14	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,047.00000	1,081,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		252.00000	250,000	20.09	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.38450	8.42210		17.65	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		770.00000	753,000	16.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		298.00000	319,000	16.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		741.00000	727,000	16.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		319.00000	343,000	16.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		799.00000	781,000	16.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		277.00000	297,000	16.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,051.00000	1,085,000	19.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		373.00000	369,000	19.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		694.00000	680,000	16.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		372.00000	396,000	16.57	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.57910	8.61630		18.06	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		674.00000	671,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,036.00000	1,070,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		660.00000	657,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,072.00000	1,106,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		689.00000	686,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,001.00000	1,035,000	18.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.23120	9.26530		19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,414.00000	1,411,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		649.00000	680,000	17.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,393.00000	1,391,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		678.00000	710,000	17.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,436.00000	1,431,000	17.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		621.00000	650,000	17.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		414.00000	433,000	16.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,679.00000	1,664,000	16.47	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.30530	10.33940		19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,009.00000	2,003,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		870.00000	898,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,989.00000	1,984,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		900.00000	929,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,030.00000	2,023,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		841.00000	868,000	18.52	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.05660	8.09220			15.50	64,452.80	8	830.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			12,950.00000	12,362,000	17.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			38,730.00000	41,702,000	17.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			11,791.00000	11,263,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		42,571.00000	45,603,000	17.46		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		14,235.00000	13,578,000	16.90		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		35,015.00000	37,918,000	16.90		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.16380	8.19980		16.57		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		66,235.00000	63,642,000	15.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		11,295.00000	12,302,000	15.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		62,560.00000	60,061,000	15.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		12,620.00000	13,721,000	15.16		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		70,015.00000	67,331,000	15.17		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		10,075.00000	10,991,000	15.17		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.26910	8.30540		17.09		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		65,894.00000	64,199,000	15.65		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		22,674.00000	24,609,000	15.65		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		63,022.00000	61,603,000	15.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		24,802.00000	27,013,000	15.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		69,021.00000	67,055,000	15.53		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		20,801.00000	22,465,000	15.53		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.81260	12.80810		13.48	151,086,179.20		11,792	63,055.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		988.00000	996,000	13.88		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		30.00000	33,000	13.88		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		941.00000	949,000	13.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		33.00000	36,000	13.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,036.00000	1,043,000	14.15		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		28.00000	30,000	14.15		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,718.00000	1,723,000	17.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		10.00000	10,000	17.62	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		143.00000	152,000	12.94	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		451.00000	465,000	12.94	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.97520	12.97060		14.42	64,876.00	5	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		327.00000	338,000	15.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		806.00000	813,000	15.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		314.00000	324,000	15.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		843.00000	849,000	15.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		340.00000	351,000	15.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		769.00000	776,000	15.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,663.00000	1,667,000	14.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		42.00000	42,000	14.45	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.13400	13.12980		14.80	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		968.00000	972,000	13.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		289.00000	288,000	13.47	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		938.00000	942,000	13.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		309.00000	308,000	13.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,000.00000	1,003,000	13.42	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		271.00000	269,000	13.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09950	0.10000		18.84	0.00	0	3,839.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		100.00000	100,000	21.53	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		900.00000	950,000	21.53	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		26.00000	26,000	24.63	0.00	0	0.00

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¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,826.00000	1,876,000	24.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		415.00000	398,000	18.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		215.00000	248,000	18.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10100	0.10150		17.60	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		980.00000	946,000	17.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		130.00000	146,000	17.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		413.00000	402,000	18.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		563.00000	602,000	18.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,869.00000	1,821,000	17.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		19.00000	21,000	17.78	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10240	0.10300		18.25	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,170.00000	1,129,000	17.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		210.00000	229,000	17.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		614.00000	593,000	19.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		654.00000	693,000	19.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,005.00000	1,950,000	17.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		45.00000	50,000	17.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.57630	10.59210		12.20	16,604,791.00	1,570	46,299.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		318.00000	316,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		126.00000	140,000	12.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		289.00000	287,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		147.00000	161,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		349.00000	347,000	11.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		107.00000	121,000	11.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		89.00000	104,000	11.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		381.00000	380,000	11.89	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		807.00000	794,000	12.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		15.00000	18,000	12.27	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,000.00000	986,000	13.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		8.00000	10,000	13.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,148.00000	1,133,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		6.00000	7,000	13.66	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		759.00000	747,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		17.00000	21,000	12.08	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		31.00000	42,000	11.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		573.00000	568,000	11.58	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		194.00000	209,000	12.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		236.00000	235,000	12.20	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.72620	10.74270		13.58	0.00	0	6,216.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		377.00000	396,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		360.00000	395,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		353.00000	372,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		386.00000	421,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		402.00000	420,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		335.00000	369,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,319.00000	1,313,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		26.00000	37,000	14.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		0.00000	1,035,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		0.00000	59,000	13.00	95,875.00	1,625	1,625.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future			10.87520	10.89190		14.10	0.00	0	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		737.00000	740,000	13.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		235.00000	255,000	13.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		709.00000	711,000	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		257.00000	276,000	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		767.00000	769,000	12.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		215.00000	234,000	12.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.25360	11.27020		14.44	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		739.00000	755,000	14.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		962.00000	994,000	14.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		723.00000	739,000	14.91	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		996.00000	1,028,000	14.91	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		755.00000	771,000	14.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		928.00000	960,000	14.75	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			421.80900	421.08500			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			427.81900	427.08900			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			383.16200	382.45900			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			388.62200	387.91300			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.98780	8.02320		15.25	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		51.00000	39,000	16.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		128.00000	151,000	16.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		38.00000	29,000	17.24	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		165.00000	191,000	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	20/04/2012	Any day expiry	8.05	Call		68.00000	53,000	15.91	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Put		95.00000	115,000	15.91	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			6.54940	6.53400		11.08	0.00	0	1,000.00
ANY DAO	30/04/2012	Any day expiry	6.50	Call		85.00000	96,000	11.45	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.50	Put		51.00000	47,000	11.45	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Call		57.00000	66,000	11.08	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Put		73.00000	67,000	11.08	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Call		119.00000	131,000	11.83	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Put		35.00000	32,000	11.83	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			8.23950	8.23710		10.47	0.00	0	1,000.00
ANY DAO	30/04/2012	Any day expiry	8.00	Call		255.00000	255,000	11.96	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Put		18.00000	16,000	11.96	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Call		212.00000	212,000	11.66	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Put		25.00000	23,000	11.66	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Call		299.00000	300,000	12.26	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Put		12.00000	11,000	12.26	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future			8.25030	8.24740		10.97	198,007.20	24	22,825.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.65	Call		612.00000	614,000	12.14	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.65	Put		15.00000	14,000	12.14	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.70	Call		565.00000	567,000	11.90	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.70	Put		18.00000	17,000	11.90	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.60	Call		660.00000	662,000	12.38	0.00	0	0.00
AU\$ / RO	18/06/2012	Foreign Exchange Future	7.60	Put		13.00000	12,000	12.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.28390	8.28170		12.23	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		289.00000	289,000	12.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		244.00000	242,000	12.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		265.00000	265,000	12.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		270.00000	268,000	12.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		314.00000	315,000	12.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		219.00000	218,000	12.13	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.32210	8.31970		12.67	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		461.00000	464,000	12.43	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		231.00000	231,000	12.43	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		434.00000	436,000	12.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		254.00000	253,000	12.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		490.00000	492,000	12.37	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		210.00000	209,000	12.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.39260	9.38850		15.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,338.00000	2,349,000	15.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		250.00000	256,000	15.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,294.00000	2,306,000	15.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		256.00000	263,000	15.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,381.00000	2,392,000	15.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		243.00000	249,000	15.31	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.02940	8.05720		11.57	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		126.00000	114,000	12.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		219.00000	235,000	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		110.00000	100,000	12.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		253.00000	271,000	12.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		144.00000	131,000	11.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		187.00000	202,000	11.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.11930	8.14740		11.68	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		521.00000	499,000	11.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		82.00000	88,000	11.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		483.00000	463,000	11.54	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		94.00000	102,000	11.54	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		561.00000	538,000	11.59	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		72.00000	77,000	11.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.20710	8.23600		12.21	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		571.00000	552,000	11.76	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		139.00000	149,000	11.76	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		536.00000	519,000	11.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		154.00000	166,000	11.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		608.00000	588,000	11.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		126.00000	135,000	11.82	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.10760	0.12500			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.17130	0.18960			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.17330	0.20280			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01030	0.00890			0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.18760	0.17730			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00650	0.00520			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.80830	8.81730		14.19	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		125.00000	122,000	15.57	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		408.00000	414,000	15.57	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		114.00000	110,000	15.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		447.00000	452,000	15.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		138.00000	134,000	15.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		371.00000	376,000	15.34	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.94240	8.95180		15.45	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		457.00000	451,000	14.86	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		255.00000	259,000	14.86	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		432.00000	426,000	15.00	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		280.00000	284,000	15.00	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		483.00000	476,000	14.71	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		231.00000	234,000	14.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.07650	9.08390		15.89	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		773.00000	764,000	14.49	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		195.00000	193,000	14.49	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		740.00000	731,000	14.53	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		212.00000	210,000	14.53	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		806.00000	798,000	14.45	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		178.00000	177,000	14.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			384.27600	383.60200			0.00	0	201.00
GOVI	On	03/05/2012	GOVI	382.00	Call		16,020.00000	22,760,000		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		15,920.00000	22,660,000		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		16,120.00000	22,860,000		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			389.75100	389.07100			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		9,290.00000	2,490,000		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		9,390.00000	2,590,000		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		9,190.00000	2,390,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			172.68100	172.71600			0.00	0	550.00
IGOV	On	02/08/2012	Index Future			175.14100	175.17900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/05/2012	Index Future			467.00500	467.00500			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.63900	473.63900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.60000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.64000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.65000	5.66000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.67000	5.68000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.71000	5.73000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.83000	5.85000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.02000	6.04000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.22000	6.25000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.42000	6.47000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.63000	6.69000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.86000	6.91000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.57220	6.55630			10.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		291.00000	304,000	11.15	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		35.00000	32,000	11.15	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		251.00000	264,000	10.99	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		45.00000	42,000	10.99	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		333.00000	347,000	11.30	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		27.00000	25,000	11.30	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.63210	6.61590		12.86	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		457.00000	470,000	13.17	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		84.00000	81,000	13.17	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		420.00000	431,000	13.02	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		97.00000	92,000	13.02	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		496.00000	509,000	13.32	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		73.00000	70,000	13.32	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.67750	6.66100		13.83	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		484.00000	496,000	13.85	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		160.00000	156,000	13.85	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		452.00000	464,000	13.85	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		178.00000	174,000	13.85	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		517.00000	530,000	13.89	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		143.00000	140,000	13.89	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.75900	6.80900		3.06	0.00	0	12,679.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,656.00000	4,822,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.36	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,813.00000	4,979,000	3.36	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,498.00000	4,664,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,880.00000	1,715,000	2.97	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		10.00000	10,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		73.00000	82,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,102.00000	946,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		303.00000	351,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		499.00000	381,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		1,794.00000	1,949,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		18.00000	8,000	3.24	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.85100	6.90500		2.98	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,445.00000	3,514,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		151.00000	54,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,576.00000	3,653,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		134.00000	46,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,314.00000	3,374,000	3.23	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		168.00000	62,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.91600	6.97500		3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,329.00000	1,314,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,259.00000	1,077,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,405.00000	1,393,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,194.00000	1,016,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,257.00000	1,239,000	3.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,327.00000	1,143,000	3.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			6.98800	7.05400		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,074.00000	1,087,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,852.00000	1,696,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,130.00000	1,144,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,779.00000	1,625,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,020.00000	1,031,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,926.00000	1,769,000	3.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.49700	8.54000		13.06	8,921,266.10	74	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		4,355.00000	4,769,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		226.00000	243,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		4,742.00000	5,157,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		177.00000	195,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		3,975.00000	4,389,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		285.00000	302,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,174.00000	5,836,000	12.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		56.00000	115,000	12.68	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,540.00000	3,324,000	12.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		346.00000	527,000	12.87	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,229.00000	1,556,000	13.06	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,598.00000	1,528,000	13.06	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		3,249.00000	3,658,000	13.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		443.00000	455,000	13.40	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.58300	8.62800		13.86	0.00	0	630.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,600.00000	4,376,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,506.00000	2,874,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,850.00000	4,637,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,312.00000	2,691,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,357.00000	4,127,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,709.00000	3,072,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,991.00000	5,319,000	13.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,504.00000	2,239,000	13.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,167.00000	3,932,000	13.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,879.00000	3,236,000	13.81	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,217.00000	9,601,000	13.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		978.00000	770,000	13.29	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,406.00000	8,767,000	13.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,170.00000	938,000	13.30	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,649.00000	4,428,000	13.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,466.00000	2,837,000	13.87	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.65700	8.70400		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,489.00000	5,652,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,082.00000	4,828,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,722.00000	5,890,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,876.00000	4,626,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,267.00000	5,425,000	14.80	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	8.70	Put		5,302.00000	5,043,000	14.80	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.73700	8.78400		14.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,173.00000	5,162,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,679.00000	7,259,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,368.00000	5,362,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,427.00000	7,012,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,981.00000	4,966,000	14.54	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,936.00000	7,512,000	14.54	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.36535	215.34549			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		345.00000	365,000		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		295.00000	315,000		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		395.00000	415,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			258.32210	258.24740			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,247.00000	7,322,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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		7,197.00000	7,272,000		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		7,297.00000	7,372,000		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			6.06800	6.11100		2.16	5,485,955.00	50	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,974.00000	4,080,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,092.00000	4,199,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,855.00000	3,962,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.10200	6.14900		2.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,024.00000	3,104,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		32.00000	6,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,128.00000	3,212,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		28.00000	6,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,920.00000	2,997,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		37.00000	8,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.08200	6.13600		2.34	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,246.00000	1,263,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		511.00000	418,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,313.00000	1,333,000	2.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put		477.00000	388,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,181.00000	1,194,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		546.00000	450,000	2.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.03500	6.09500		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,021.00000	1,072,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		745.00000	689,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,073.00000	1,125,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		708.00000	653,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		970.00000	1,020,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		783.00000	726,000	2.25	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.93515	189.87434			0.00	0	37,082.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		126.00000	65,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		176.00000	115,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		76.00000	15,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.35400	7.39200		6.10	4,098,974.10	39	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,841.00000	6,011,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		6,049.00000	6,218,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,634.00000	5,803,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,842.00000	1,717,000	5.94	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		77.00000	121,000	5.94	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,276.00000	1,182,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		190.00000	266,000	5.99	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		723.00000	862,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		465.00000	434,000	6.08	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,883.00000	2,052,000	6.24	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		84.00000	83,000	6.24	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.44600	7.48700		6.09	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,581.00000	4,618,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		372.00000	234,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,750.00000	4,795,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		339.00000	209,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,410.00000	4,440,000	6.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		404.00000	259,000	6.52	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.52200	7.56600		6.59	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,541.00000	2,563,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,795.00000	1,638,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,659.00000	2,683,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,712.00000	1,557,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,427.00000	2,445,000	6.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		1,883.00000	1,722,000	6.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.60700	7.65400		6.05	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		808.00000	735,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,385.00000	5,130,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		853.00000	780,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,227.00000	4,972,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		764.00000	692,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,545.00000	5,291,000	5.85	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.65900	7.68800		7.38	7,752,962.24	74	3,656.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,308.00000	5,458,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1.00000	2,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,549.00000	5,699,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		1.00000	1,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,067.00000	5,217,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2.00000	2,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,644.00000	3,504,000	7.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		12.00000	21,000	7.08	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		884.00000	1,013,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		564.00000	543,000	7.38	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.75400	7.78400		7.79	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,260.00000	4,200,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		768.00000	559,000	8.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		4,443.00000	4,392,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		713.00000	512,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,079.00000	4,011,000	8.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		826.00000	609,000	8.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.83200	7.86300		8.23	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,945.00000	3,000,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,289.00000	2,195,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,080.00000	3,137,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,186.00000	2,094,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,816.00000	2,866,000	8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,399.00000	2,300,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.91500	7.94800		8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,216.00000	3,171,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,976.00000	2,779,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,341.00000	3,298,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,871.00000	2,676,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,099.00000	3,051,000	8.07	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,090.00000	2,889,000	8.07	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.82000	5.85800		1.28	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,605.00000	2,666,000	1.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,683.00000	2,744,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,527.00000	2,588,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.83300	5.87700		1.21	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,883.00000	1,934,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		11.00000	1,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,948.00000	2,001,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		9.00000	1,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,818.00000	1,867,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		13.00000	1,000	1.33	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.73300	5.78700		1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		566.00000	555,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		321.00000	248,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		602.00000	593,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		300.00000	228,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		532.00000	519,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		344.00000	269,000	1.23	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.52900	5.59600		1.07	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		611.00000	657,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		248.00000	234,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		642.00000	688,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		235.00000	220,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		582.00000	626,000	1.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		264.00000	248,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.87900	7.91800		8.70	18,946,275.84	192	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,488.00000	4,706,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		11.00000	12,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,745.00000	4,963,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		7.00000	9,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,231.00000	4,449,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		16.00000	17,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,716.00000	2,546,000	8.45	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		78.00000	124,000	8.45	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,748.00000	1,626,000	8.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		248.00000	342,000	8.54	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,034.00000	1,215,000	8.70	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		581.00000	545,000	8.70	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,243.00000	2,457,000	8.90	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		154.00000	152,000	8.90	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.97300	8.01300		9.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,712.00000	4,684,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		849.00000	606,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,908.00000	4,890,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		790.00000	557,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,519.00000	4,481,000	9.63	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		912.00000	659,000	9.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			8.04800	8.09000		9.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,380.00000	3,423,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,549.00000	2,372,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,527.00000	3,573,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,438.00000	2,265,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,236.00000	3,275,000	9.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,664.00000	2,483,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.13100	8.17400		9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,667.00000	3,626,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,284.00000	3,025,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,803.00000	3,766,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,169.00000	2,915,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,537.00000	3,494,000	9.54	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,406.00000	3,145,000	9.54	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.96700	8.00000		10.16	11,443,683.84	123	10,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,732.00000	5,931,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		4.00000	6,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,006.00000	6,204,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		3.00000	4,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,459.00000	5,658,000	10.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		6.00000	8,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,115.00000	2,966,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		71.00000	119,000	9.90	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,045.00000	1,943,000	10.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		234.00000	329,000	10.00	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,015.00000	1,195,000	10.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		717.00000	700,000	10.20	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,262.00000	2,468,000	10.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		204.00000	213,000	10.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.05200	8.08600		10.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,805.00000	4,741,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,043.00000	781,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,011.00000	4,956,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		974.00000	721,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,603.00000	4,529,000	10.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,118.00000	846,000	10.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.12400	8.16000		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,441.00000	3,483,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,932.00000	2,770,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,595.00000	3,639,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,805.00000	2,645,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,295.00000	3,333,000	11.32	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,068.00000	2,902,000	11.32	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.20200	8.23900		10.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,174.00000	3,114,000	10.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Put		4,505.00000	4,241,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,301.00000	3,243,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,352.00000	4,089,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,051.00000	2,988,000	10.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,664.00000	4,396,000	10.62	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.95900	9.00200		18.55	1,927,222.18	26	3,048.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,220.00000	1,506,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,235.00000	1,192,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,420.00000	1,720,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,055.00000	1,026,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,039.00000	1,310,000	18.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,437.00000	1,379,000	18.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.03500	9.07900		18.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,191.00000	4,045,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,923.00000	2,445,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,397.00000	4,262,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,765.00000	2,298,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,988.00000	3,834,000	19.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,087.00000	2,601,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			9.10200	9.14700		21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,169.00000	4,266,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,274.00000	5,035,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,347.00000	4,443,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,073.00000	4,834,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,000.00000	4,093,000	21.14	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,486.00000	5,244,000	21.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.17300	9.21900		20.38	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,850.00000	4,881,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,483.00000	6,176,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,017.00000	5,053,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,272.00000	5,970,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,685.00000	4,713,000	20.20	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,700.00000	6,389,000	20.20	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.49978	140.45469			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,455.00000	1,500,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.05	Call		1,405.00000	1,450,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,505.00000	1,550,000		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			119.22297	119.20048			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,000.00000	1,023,000		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		950.00000	973,000		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		1,050.00000	1,073,000		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			117.87252	117.83842			0.00	0	3,252.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,538.00000	2,573,000		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		2,488.00000	2,523,000		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		2,588.00000	2,623,000		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
R213	On	03/05/2012	Bond Future			8.84500	8.88800		16.59	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,125.00000	3,462,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		344.00000	341,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		3,433.00000	3,774,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		279.00000	280,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		2,826.00000	3,159,000	16.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		420.00000	413,000	16.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.92300	8.96700		16.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,754.00000	4,627,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,600.00000	2,130,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,980.00000	4,864,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,454.00000	1,996,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,532.00000	4,395,000	17.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,752.00000	2,273,000	17.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.99400	9.03900		18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,614.00000	4,746,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,913.00000	4,700,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,806.00000	4,943,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,722.00000	4,513,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,431.00000	4,559,000	18.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,117.00000	4,899,000	18.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.07100	9.11800		18.08	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,300.00000	5,276,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,197.00000	5,817,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,486.00000	5,459,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,001.00000	5,619,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,124.00000	5,096,000	17.91	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	8.95	Put		6,405.00000	6,022,000	17.91	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			9.01300	9.05600			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		2,075.00000	1,733,000		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		1,992.00000	1,650,000		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		2,158.00000	1,816,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.08600	9.13000			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		2,654.00000	2,310,000		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		2,571.00000	2,227,000		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		2,737.00000	2,392,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.27520	1.28020		15.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,320.00000	1,271,000	15.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		18.00000	19,000	15.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		873.00000	831,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		71.00000	79,000	15.27	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,810.00000	1,761,000	17.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		8.00000	9,000	17.56	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.29110	1.29620		17.09	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,052.00000	1,021,000	15.94	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		198.00000	218,000	15.94	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		735.00000	714,000	16.34	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		381.00000	411,000	16.34	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,443.00000	1,403,000	15.68	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		89.00000	100,000	15.68	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.30740	1.31260		17.31	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,175.00000	1,148,000	16.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		329.00000	354,000	16.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		893.00000	874,000	16.92	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		547.00000	580,000	16.92	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,532.00000	1,495,000	16.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		186.00000	201,000	16.08	0.00	0	0.00

Total for Derivatives :										439,862,747.30	44,294	1 036 376.00
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i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		167,880,000,000.00		1,678,800	839,400.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	27,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	400,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	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		800,000,000,000.00		8,000,000	2,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		444,780,000,000.00		4,447,800	2,335,900.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	51,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
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		800,000,000,000.00		8,000,000	4,000,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	7,400,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
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
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		488,260,000,000.00	4,882,600	17,441,300.00	

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA03On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	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
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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	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
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311BOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000		52,144,000,000.00		6,518,000	3,259,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On	22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,000,000.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN218On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013	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
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
CLN249On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN250On 26/03/2015 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
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
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	2,510,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000				0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000				0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800				0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	12/07/2012	Spot Bond			100.00000	100.00000		23,000,000,000,000.00	230,000,000	115,000,000.00	
DRD02 On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,600,000,000.00	26,000	78,913,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			123,880,000,000.00	1,238,800	120,830,400.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			7,361,200,000.00	73,612	14,073,612.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			266,860,000,000.00	2,668,600	1,334,300.00
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
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	48,164,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			49,476,400,000.00	5,348,800	425,406,400.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			400,150,000,000.00	40,015,000	279,138,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			243,350,000.00	31,000	23,025,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			73,840,500,000.00	9,845,400	233,472,200.00
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	800,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	2,000,000.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC71	On	31/01/2022	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
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
FRC87	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
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
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
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			1,585,500,000,000.00	15,855,000	115,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS63	On	22/12/2013	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
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	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		600,000,000,000.00		6,000,000	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000		44,530,400,000,000.00		445,304,000	220,000,000.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500		5,311,600,000,000.00		560,000,000	280,000,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14 On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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	26,000,000.00
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			0.00	0	20,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			1,222,080,000,000.00	12,220,800	13,036,800.00
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			800,000,000,000.00	8,000,000	2,000,000.00
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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND219	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000		6,500,000,000,000.00		65,000,000	65,000,000.00
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			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		484,000,000,000.00		4,840,000	896,000.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			7,800,000,000,000.00	78,000,000	78,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
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		450,900,000,000.00	4,509,000	2,254,500.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	82,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		712,860,000,000.00		7,128,600	12,564,300.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		11,600,000,000,000.00		116,000,000	28,300,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		14,800,000,000,000.00		148,000,000	40,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	110,000.00
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		102,360,000,000.00		1,023,600	4,911,800.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000				0.00	0	86,000,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA1	On	30/04/2017	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
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
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.73500	6.78000		99,451,033,194,000.00	14,766,300,400	14,766,300,400	16,814,550,700.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.47500	8.51500		75,848,907,450,675.00	8,949,723,593	8,949,723,593	10,011,492,650.00
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			214.65573	214.53958		10,732,786,500,000.00	50,000,000	50,000,000	1,083,475,116.00
R197	On	07/12/2023	Spot Bond			1.91000	1.91000		101,864,652,890.00	53,332,279	53,332,279	474,229,000.00
R201	On	21/12/2014	Spot Bond			6.05500	6.09500		18,808,353,559,100.00	3,106,251,620	3,106,251,620	3,813,232,931.00
R202	On	07/12/2033	Spot Bond			2.29000	2.29000		2,779,226,728,540.00	1,213,636,126	1,213,636,126	1,509,450,000.00
R203	On	15/09/2017	Spot Bond			7.33000	7.36500		13,410,424,114,000.00	1,829,525,800	1,829,525,800	7,048,408,044.00
R204	On	21/12/2018	Spot Bond			7.63500	7.66000		22,911,510,318,690.00	3,000,852,694	3,000,852,694	4,338,008,071.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.81000	5.84500			18,648,618,450,000.00	3,209,745,000	4,574,014,696.00
R207	On	15/01/2020	Spot Bond			7.85500	7.89000			29,695,202,242,000.00	3,780,420,400	6,975,321,982.00
R208	On	31/03/2021	Spot Bond			7.94500	7.97500			25,925,820,111,695.00	3,263,161,751	10,508,946,251.00
R209	On	31/03/2036	Spot Bond			8.94000	8.98000			13,486,497,792,000.00	1,508,556,800	10,580,995,100.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			120,650,098,800.00	52,229,480	955,100,000.00
R211	On	31/01/2017	Spot Bond			0.67000	0.67000			4,254,885,250.00	6,350,575	2,449,347,000.00
R212	On	31/01/2022	Spot Bond			1.90000	1.90000			210,166,269,400.00	110,613,826	1,787,374,250.00
R213	On	28/02/2031	Spot Bond			8.82500	8.86500			20,832,630,350,000.00	2,360,638,000	2,714,109,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,515,703,000,000.00	1,156,262,000	4,249,370,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	17,500,000.00
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
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			60,000,000.00	600,000	600,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			20,000,000,000.00	200,000	200,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			45,500,000,000.00	7,000,000	7,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN87	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN88	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN88	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN88	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
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		800,000,000,000.00	8,000,000,000.00	8,000,000	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		431,120,000,000.00	4,311,200,000.00	4,311,200	2,155,600.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000		3,000,000,000,000.00		30,000,000	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			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			0.00	0	1,025,200,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,732,958,300,000.00	27,329,583	236,048,183.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	70,000,000.00
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			0.00	0	20,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
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		140,840,000,000.00		1,408,400	704,200.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		6,600,000,000.00		66,000	58,046,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	12,900,000.00
WSP2	On	28/05/2017			100.00000	100.00000		100,000,000,000.00		1,000,000	33,500,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	28,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							515,223,543,467,040.00	50,534,427,939	97 106 825 686.00
Grand Total:							515,223,983,329,787.00	50,534,472,233	97 107 862 062.00