

Daily MTM Report

Daily summary for: 16/04/2012

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			8.03240	8.00740		15.58	967,944,362.00	120,505	251,333.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		769.00000	791,000	14.66	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		12.00000	9,000	14.66	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		722.00000	744,000	14.61	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		15.00000	12,000	14.61	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		817.00000	840,000	15.00	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		10.00000	8,000	15.00	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		174.00000	180,000	15.88	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		267.00000	248,000	15.88	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		3.00000	2,000	18.07	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,260.00000	1,284,000	18.07	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		82.00000	83,000	18.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		575.00000	551,000	18.28	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		63.00000	64,000	19.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		706.00000	682,000	19.25	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		54.00000	54,000	19.90	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		797.00000	772,000	19.90	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,012.00000	1,036,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		5.00000	4,000	16.37	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		542.00000	562,000	14.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		35.00000	30,000	14.41	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		211.00000	221,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		204.00000	189,000	15.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		143.00000	148,000	16.47	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		336.00000	316,000	16.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		351.00000	364,000	14.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		94.00000	82,000	14.59	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		889.00000	864,000	20.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	46,000	20.55	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		384.00000	399,000	14.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		77.00000	67,000	14.43	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,269.00000	1,243,000	22.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		26.00000	25,000	22.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		98.00000	100,000	17.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		491.00000	468,000	17.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		963.00000	987,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		6.00000	5,000	16.02	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		63.00000	54,000	14.27	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		420.00000	436,000	14.27	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.13950	8.11440		16.69	3,418,590.00	420	10,753.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		956.00000	979,000	15.22	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		42.00000	40,000	15.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		911.00000	933,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		47.00000	44,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,001.00000	1,024,000	15.36	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		37.00000	35,000	15.36	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		53.00000	50,000	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		867.00000	889,000	14.96	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,116.00000	1,093,000	20.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		130.00000	132,000	20.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		447.00000	460,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		233.00000	221,000	15.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		209.00000	214,000	18.61	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		695.00000	675,000	18.61	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,205.00000	1,182,000	21.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		119.00000	121,000	21.15	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		858.00000	837,000	19.48	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		172.00000	176,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		560.00000	578,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		146.00000	139,000	15.09	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		543.00000	525,000	17.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		257.00000	264,000	17.75	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		356.00000	367,000	16.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		342.00000	328,000	16.49	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		705.00000	724,000	14.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		91.00000	85,000	14.94	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future			8.24550	8.22020		17.14	2,061,375.00	250	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		710.00000	727,000	15.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		190.00000	182,000	15.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		679.00000	696,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		209.00000	201,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		743.00000	760,000	15.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		173.00000	165,000	15.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		328.00000	315,000	16.18	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		548.00000	560,000	16.18	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,113.00000	1,094,000	20.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		233.00000	239,000	20.15	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.36140	8.33570		17.44	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		717.00000	730,000	15.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		331.00000	319,000	15.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		693.00000	706,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		357.00000	345,000	16.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		743.00000	757,000	15.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		307.00000	296,000	15.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,112.00000	1,093,000	19.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		348.00000	354,000	19.73	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		649.00000	661,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		413.00000	400,000	16.51	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.55920	8.53180		17.96	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		646.00000	654,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,092.00000	1,073,000	18.85	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		632.00000	640,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,128.00000	1,109,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		660.00000	669,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,056.00000	1,038,000	18.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.21280	9.18730		18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,383.00000	1,394,000	17.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		696.00000	681,000	17.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,364.00000	1,375,000	17.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		727.00000	712,000	17.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,403.00000	1,415,000	17.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		666.00000	652,000	17.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		443.00000	433,000	16.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,630.00000	1,646,000	16.42	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.28690	10.26140		19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,968.00000	1,984,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		907.00000	897,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,949.00000	1,965,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		938.00000	928,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,988.00000	2,004,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		877.00000	867,000	18.45	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.03240	8.00740			15.58	0.00	0	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			10,721.00000	11,008,000	17.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			44,981.00000	42,768,000	17.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			9,755.00000	9,996,000	17.66	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		49,015.00000	46,756,000	17.66		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		11,794.00000	12,133,000	17.06		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		41,054.00000	38,893,000	17.06		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.13950	8.11440		16.69		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		59,406.00000	61,219,000	15.05		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		13,006.00000	12,309,000	15.05		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		55,952.00000	57,739,000	15.09		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		14,552.00000	13,829,000	15.09		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		62,980.00000	64,817,000	15.02		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		11,580.00000	10,907,000	15.02		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.24550	8.22020		17.14		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		60,945.00000	62,304,000	15.69		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		26,245.00000	25,074,000	15.69		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		58,442.00000	59,749,000	15.88		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		28,742.00000	27,519,000	15.88		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		63,562.00000	65,105,000	15.55		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		23,862.00000	22,875,000	15.55		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.72670	12.70880		13.54	6,236,083.00		490	63,489.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		896.00000	913,000	13.86		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		37.00000	36,000	13.86		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		849.00000	867,000	13.61		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		40.00000	40,000	13.61		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		943.00000	960,000	14.10		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		34.00000	33,000	14.10		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		1,620.00000	1,637,000	17.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		11.00000	10,000	17.54	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		185.00000	177,000	13.19	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		394.00000	404,000	13.19	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.88870	12.87080		14.44	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		300.00000	303,000	15.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		879.00000	864,000	15.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		288.00000	291,000	15.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		917.00000	902,000	15.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		312.00000	315,000	15.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		841.00000	826,000	15.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,565.00000	1,581,000	14.15	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		44.00000	42,000	14.15	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.04770	13.03070		14.89	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		904.00000	913,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		324.00000	316,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		877.00000	885,000	13.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		347.00000	338,000	13.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		932.00000	942,000	13.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		302.00000	295,000	13.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09990	0.09890		18.92	599.40	6	3,899.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		82.00000	98,000	21.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		992.00000	908,000	21.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		20.00000	23,000	24.38	0.00	0	0.00

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¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,930.00000	1,833,000	24.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		354.00000	411,000	18.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		264.00000	221,000	18.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10140	0.10040		17.10	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		893.00000	961,000	16.37	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		153.00000	121,000	16.37	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		372.00000	399,000	17.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		632.00000	559,000	17.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,760.00000	1,856,000	17.36	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		20.00000	16,000	17.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10290	0.10180		17.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,072.00000	1,147,000	17.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		232.00000	197,000	17.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		557.00000	596,000	18.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		717.00000	646,000	18.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,884.00000	1,985,000	16.87	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		44.00000	35,000	16.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.49980	10.48030		12.28	419,992.00	40	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		258.00000	263,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		178.00000	163,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		233.00000	237,000	12.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		203.00000	187,000	12.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		285.00000	290,000	11.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		155.00000	140,000	11.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		134.00000	120,000	11.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		314.00000	320,000	11.89	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		704.00000	720,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		24.00000	20,000	12.08	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		892.00000	910,000	12.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		12.00000	10,000	12.85	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,038.00000	1,056,000	13.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		8.00000	6,000	13.44	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		659.00000	673,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		29.00000	23,000	11.88	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		56.00000	46,000	11.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		486.00000	496,000	11.40	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		260.00000	244,000	12.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		190.00000	194,000	12.49	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.64900	10.62920		13.67	0.00	0	5,716.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		317.00000	351,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		413.00000	428,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		323.00000	329,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		469.00000	456,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		340.00000	374,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		386.00000	401,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,212.00000	1,229,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		33.00000	30,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		934.00000	965,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		55.00000	66,000	13.00	0.00	0	1,625.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future			10.79860	10.77870		14.28	43,194,400.00	4,000	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		676.00000	692,000	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		287.00000	283,000	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		649.00000	665,000	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		310.00000	306,000	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		703.00000	719,000	13.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		264.00000	260,000	13.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.18360	11.16090		13.84	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		702.00000	711,000	14.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,034.00000	1,020,000	14.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		687.00000	696,000	14.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,069.00000	1,055,000	14.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		718.00000	726,000	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,000.00000	985,000	14.63	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.69200	422.54000			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			428.68900	428.54800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.25400	384.03000			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			389.70500	389.49100			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.96390	7.93950		15.80	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		21.00000	16,000	18.29	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		182.00000	152,000	18.29	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		15.00000	10,000	19.12	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		226.00000	196,000	19.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		30.00000	25,000	17.46	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		141.00000	111,000	17.46	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			6.52790	6.55340		11.82	0.00	0	1,000.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		95.00000	77,000	12.25	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		42.00000	49,000	12.25	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		64.00000	50,000	11.82	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		61.00000	72,000	11.82	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		131.00000	111,000	12.68	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		28.00000	33,000	12.68	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.24780	8.23360		10.79	0.00	0	1,000.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		249.00000	259,000	12.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		15.00000	11,000	12.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		206.00000	215,000	12.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		22.00000	17,000	12.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		294.00000	305,000	13.37	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		10.00000	7,000	13.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.26100	8.24620		11.31	0.00	0	22,824.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		610.00000	624,000	12.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		14.00000	13,000	12.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		564.00000	576,000	12.22	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		18.00000	15,000	12.22	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		658.00000	671,000	12.73	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		12.00000	10,000	12.73	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			8.29490	8.28010		12.41	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		290.00000	295,000	12.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		246.00000	237,000	12.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		266.00000	271,000	12.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		272.00000	263,000	12.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		315.00000	320,000	12.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		221.00000	212,000	12.30	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.33360	8.31830		12.97	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		465.00000	472,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		236.00000	228,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		438.00000	445,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		259.00000	251,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		494.00000	501,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		215.00000	207,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.39880	9.38850		15.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,354.00000	2,364,000	15.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		266.00000	265,000	15.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,311.00000	2,321,000	15.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		273.00000	272,000	15.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,397.00000	2,407,000	15.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		259.00000	258,000	15.56	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.01030	8.01730		10.98	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		105.00000	97,000	11.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		238.00000	237,000	11.72	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		91.00000	83,000	11.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		274.00000	273,000	11.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		121.00000	113,000	11.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		204.00000	203,000	11.48	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.10060	8.10750		11.71	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		485.00000	479,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		86.00000	87,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		449.00000	444,000	11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		100.00000	102,000	11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		523.00000	517,000	11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		74.00000	75,000	11.39	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.18900	8.19660		12.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		536.00000	531,000	11.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		143.00000	146,000	11.54	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		504.00000	499,000	11.61	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		161.00000	164,000	11.61	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		572.00000	566,000	11.58	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		129.00000	131,000	11.58	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.08550	0.08320			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.16470	0.15510			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.21150	0.20330			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01160	0.01200			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			0.20960	0.21660			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00550	0.00610			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.73550	8.71970		14.33	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		100.00000	98,000	16.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		480.00000	463,000	16.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		91.00000	89,000	16.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		521.00000	504,000	16.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		111.00000	109,000	15.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		441.00000	424,000	15.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.86910	8.85230		15.50	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		411.00000	410,000	15.20	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		309.00000	291,000	15.20	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		389.00000	387,000	15.35	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		337.00000	318,000	15.35	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		435.00000	434,000	15.05	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		283.00000	265,000	15.05	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.00140	8.98480		16.14	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		708.00000	712,000	14.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		229.00000	216,000	14.71	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		678.00000	681,000	14.77	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		249.00000	235,000	14.77	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		740.00000	744,000	14.66	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		211.00000	198,000	14.66	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			385.28300	385.06900			3,852,830.00	1	205.00
GOVI	On	03/05/2012	GOVI	382.00	Call		30,690.00000	32,830,000		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		30,590.00000	32,730,000		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		30,790.00000	32,930,000		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			390.74900	390.54400			0.00	0	26.00
GOVI	On	02/08/2012	GOVI	390.00	Call		5,440.00000	7,490,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		5,340.00000	7,390,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		5,540.00000	7,590,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			172.90700	172.93400			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			175.36000	175.39300			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			468.54900	468.00000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.20600	474.65000			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	5.60000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.63000	5.63000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.68000	5.67000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.71000	5.70000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.82000	5.82000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.01000	5.99000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.21000	6.18000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.41000	6.38000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.62000	6.58000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.83000	6.79000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.55190	6.57680			10.37	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		306.00000	283,000	10.90	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		29.00000	31,000	10.90	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		265.00000	243,000	10.80	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		38.00000	41,000	10.80	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		349.00000	325,000	11.01	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		22.00000	23,000	11.01	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.61130	6.63760		12.68	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		468.00000	447,000	12.90	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		73.00000	79,000	12.90	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		429.00000	411,000	12.85	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		84.00000	93,000	12.85	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		508.00000	487,000	13.03	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		63.00000	69,000	13.03	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.65760	6.68340		13.74	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		493.00000	476,000	13.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		147.00000	156,000	13.65	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		461.00000	444,000	13.67	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		165.00000	174,000	13.67	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		527.00000	510,000	13.67	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		131.00000	140,000	13.67	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.73100	6.73200		3.06	0.00	0	12,719.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,911.00000	4,915,000	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		5,069.00000	5,072,000	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		4,754.00000	4,757,000	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		1,625.00000	1,618,000	2.97	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		10.00000	6,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		87.00000	70,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		861.00000	841,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		379.00000	354,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		319.00000	291,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,035.00000	2,037,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		4.00000	3,000	3.24	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.82300	6.82200		2.98	26,721,027.36	216	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,596.00000	3,590,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		47.00000	44,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,736.00000	3,731,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		40.00000	38,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,455.00000	3,449,000	3.23	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		54.00000	51,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.88500	6.88500		3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,356.00000	1,347,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,032.00000	1,023,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,436.00000	1,427,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		971.00000	962,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,279.00000	1,270,000	3.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,096.00000	1,087,000	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			6.95700	6.95500		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,120.00000	1,111,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,645.00000	1,641,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,178.00000	1,169,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,575.00000	1,571,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,062.00000	1,054,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,716.00000	1,713,000	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			8.43900	8.44500		13.06	0.00	0	30,792.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,168.00000	5,175,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		159.00000	111,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,569.00000	5,584,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		124.00000	84,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,773.00000	4,771,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		203.00000	145,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,365.00000	5,274,000	12.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		127.00000	92,000	12.68	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,906.00000	2,772,000	12.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		592.00000	514,000	12.87	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,742.00000	1,660,000	13.06	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,231.00000	1,093,000	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		4,006.00000	3,985,000	13.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		320.00000	243,000	13.40	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.52300	8.52900		13.86	37,610,761.60	320	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,636.00000	4,622,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,643.00000	2,574,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,907.00000	4,894,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,470.00000	2,402,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,377.00000	4,361,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,830.00000	2,760,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		4,988.00000	4,909,000	13.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,400.00000	2,376,000	13.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,175.00000	4,158,000	13.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		2,988.00000	2,916,000	13.81	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,177.00000	9,101,000	13.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		837.00000	816,000	13.29	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,355.00000	8,279,000	13.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,018.00000	996,000	13.30	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,690.00000	4,676,000	13.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		2,608.00000	2,539,000	13.87	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		6,575.00000	6,495,000	13.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,597.00000	1,572,000	13.43	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,053.00000	6,048,000	14.09	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,864.00000	1,804,000	14.09	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.59600	8.60200		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,899.00000	5,891,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Put		4,583.00000	4,521,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,144.00000	6,136,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,389.00000	4,327,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,665.00000	5,656,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,791.00000	4,729,000	14.80	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.67400	8.68000		14.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,381.00000	5,376,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,978.00000	6,921,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,586.00000	5,582,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,736.00000	6,680,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,179.00000	5,174,000	14.54	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,226.00000	7,168,000	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			215.38376	215.37782			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		378.00000	384,000		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		328.00000	334,000		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		428.00000	434,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future			218.44000	218.00000			19,222,683.04	88	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		0.00000	440,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		0.00000	390,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		0.00000	490,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			258.39498	258.37091			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,371.00000	7,395,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		7,321.00000	7,345,000		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		7,421.00000	7,445,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.87200	257.00000			132,032,079.50	514	257.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	128,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	178,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	78,000		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			6.04600	6.04600		2.16	0.00	0	1,845.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Call		4,135.00000	4,135,000	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		4,253.00000	4,253,000	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		4,017.00000	4,017,000	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			6.08000	6.07900		2.18	7,912,537.32	74	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,155.00000	3,152,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		5.00000	4,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,263.00000	3,260,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		5.00000	4,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,048.00000	3,045,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		7.00000	6,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.06000	6.05900		2.34	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,291.00000	1,284,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		400.00000	395,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,362.00000	1,355,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		370.00000	365,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,221.00000	1,215,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		430.00000	426,000	2.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.01200	6.00900		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,096.00000	1,089,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		667.00000	665,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,150.00000	1,143,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		632.00000	630,000	2.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.20	Call		1,043.00000	1,036,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		703.00000	701,000	2.25	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			190.29282	190.27319			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		273.00000	293,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		223.00000	243,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		323.00000	343,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.33500	7.33600		6.10	0.00	0	3,923.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,091.00000	6,096,000	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
R203	On	03/05/2012	Bond Future	8.80	Call		6,299.00000	6,303,000	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		5,884.00000	5,888,000	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		1,631.00000	1,602,000	5.94	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		116.00000	91,000	5.94	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,100.00000	1,058,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		264.00000	227,000	5.99	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.45	Call		884.00000	844,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		376.00000	331,000	6.08	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,112.00000	2,098,000	6.24	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		63.00000	45,000	6.24	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.42800	7.42900		6.09	15,148,389.60	142	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,675.00000	4,669,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		218.00000	208,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,854.00000	4,848,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		195.00000	185,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,496.00000	4,489,000	6.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		242.00000	231,000	6.52	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.50400	7.50400		6.59	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,596.00000	2,581,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,598.00000	1,583,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,717.00000	2,702,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,517.00000	1,502,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,477.00000	2,461,000	6.67	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,681.00000	1,665,000	6.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.59000	7.58900		6.05	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		746.00000	736,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,072.00000	5,066,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		791.00000	781,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,913.00000	4,907,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		702.00000	693,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,232.00000	5,227,000	5.85	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	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			7.64100	7.64200		7.38	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,546.00000	5,550,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		1.00000	0,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,786.00000	5,791,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,304.00000	5,308,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1.00000	0,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,412.00000	3,400,000	7.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		18.00000	11,000	7.08	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,034.00000	983,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		476.00000	420,000	7.38	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.73600	7.73600		7.79	20,259,645.12	198	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,260.00000	4,242,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		529.00000	511,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,453.00000	4,437,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		484.00000	468,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,069.00000	4,051,000	8.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		577.00000	559,000	8.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.81300	7.81400		8.23	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,037.00000	3,021,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,145.00000	2,124,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,175.00000	3,159,000	8.38	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	01/11/2012	Bond Future	8.05	Put		2,045.00000	2,024,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,901.00000	2,885,000	8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,248.00000	2,227,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.89700	7.89700		8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,206.00000	3,191,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,730.00000	2,715,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,334.00000	3,319,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,628.00000	2,613,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,085.00000	3,071,000	8.07	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,840.00000	2,826,000	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			5.77800	5.77800		1.28	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,734.00000	2,734,000	1.43	0.00	0	0.00
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		2,812.00000	2,812,000	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		2,656.00000	2,656,000	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			5.78700	5.78500		1.21	3,700,567.08	36	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,000.00000	1,997,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	0,000	1.33	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	02/08/2012	Bond Future	7.30	Call		2,067.00000	2,064,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,933.00000	1,930,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		1.00000	1,000	1.33	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.68000	5.67800		1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		594.00000	590,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		223.00000	222,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		634.00000	630,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		206.00000	204,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		556.00000	552,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		243.00000	241,000	1.23	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.46700	5.46000		1.07	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		697.00000	691,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		212.00000	212,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		730.00000	723,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		200.00000	199,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		666.00000	660,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		226.00000	226,000	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			7.85100	7.85200		8.70	0.00	0	21,736.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,851.00000	4,853,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		7.00000	4,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,109.00000	5,112,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		5.00000	2,000	9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Call		4,592.00000	4,593,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		10.00000	5,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,395.00000	2,359,000	8.45	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		123.00000	93,000	8.45	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,484.00000	1,429,000	8.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		351.00000	301,000	8.54	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,276.00000	1,222,000	8.70	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		456.00000	396,000	8.70	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,568.00000	2,544,000	8.90	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		113.00000	83,000	8.90	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94500	7.94500		9.17	40,571,231.40	420	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,792.00000	4,773,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		563.00000	544,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,001.00000	4,982,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		517.00000	498,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,587.00000	4,567,000	9.63	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		613.00000	593,000	9.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.01900	8.01900		9.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,497.00000	3,476,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,294.00000	2,273,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,649.00000	3,628,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,188.00000	2,167,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,347.00000	3,326,000	9.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,403.00000	2,382,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.10100	8.10100		9.56	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	07/02/2013	Bond Future	8.25	Call		3,699.00000	3,682,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,946.00000	2,929,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,840.00000	3,824,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,836.00000	2,820,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,564.00000	3,548,000	9.54	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,063.00000	3,047,000	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			7.94400	7.93900		10.16	0.00	0	10,019.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,096.00000	6,065,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		3.00000	2,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,370.00000	6,338,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2.00000	0,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,822.00000	5,790,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		4.00000	2,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,796.00000	2,793,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		117.00000	84,000	9.90	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,784.00000	1,753,000	10.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		337.00000	276,000	10.00	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,255.00000	1,171,000	10.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		593.00000	539,000	10.20	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,584.00000	2,521,000	10.45	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	8.35	Put		161.00000	128,000	10.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.02900	8.02400		10.28	63,503,892.48	672	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,853.00000	4,807,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		730.00000	713,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,070.00000	5,025,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		672.00000	656,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,638.00000	4,592,000	10.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		791.00000	775,000	10.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.10100	8.09600		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,556.00000	3,517,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,683.00000	2,673,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,715.00000	3,676,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,561.00000	2,551,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,404.00000	3,365,000	11.32	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,814.00000	2,803,000	11.32	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.17800	8.17300		10.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,178.00000	3,147,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,144.00000	4,141,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,309.00000	3,277,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,994.00000	3,990,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,050.00000	3,019,000	10.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,297.00000	4,294,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.88100	8.88700		18.55	0.00	0	3,050.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,768.00000	1,700,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		898.00000	783,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,008.00000	1,947,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		758.00000	650,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,545.00000	1,472,000	18.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,058.00000	938,000	18.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95500	8.96100		18.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,364.00000	4,351,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,200.00000	2,141,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,590.00000	4,579,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,062.00000	2,005,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,142.00000	4,128,000	19.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,345.00000	2,285,000	19.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02000	9.02600		21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,538.00000	4,527,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,735.00000	4,679,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,722.00000	4,712,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,541.00000	4,485,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,357.00000	4,346,000	21.14	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,936.00000	4,880,000	21.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.09000	9.09500		20.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.00	Call		5,157.00000	5,149,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,873.00000	5,827,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,335.00000	5,327,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,673.00000	5,627,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,982.00000	4,974,000	20.20	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,079.00000	6,034,000	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			141.09557	140.89701			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,897.00000	2,096,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,847.00000	2,046,000		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		1,947.00000	2,146,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.09700	143.00000			22,895,584.00	160	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	97,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	47,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	147,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.46008	119.45310			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,253.00000	1,260,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		1,203.00000	1,210,000		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		1,303.00000	1,310,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.75800	120.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		0.00000	242,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		0.00000	292,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		0.00000	192,000		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			117.80483	118.19829			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,898.00000	2,505,000		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		2,848.00000	2,455,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.25	Call		2,948.00000	2,555,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.94300	118.00000			7,076,575.20	60	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	57,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	107,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	7,000		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			8.79200	8.80300		16.59	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,703.00000	3,725,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		248.00000	182,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,027.00000	4,057,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		199.00000	141,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,387.00000	3,398,000	16.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		307.00000	231,000	16.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.86900	8.88000		16.94	2,240,466.54	26	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,818.00000	4,834,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,985.00000	1,914,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,061.00000	5,080,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,856.00000	1,788,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,580.00000	4,594,000	17.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,121.00000	2,048,000	17.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future			8.93900	8.95000		18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,905.00000	4,917,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,519.00000	4,445,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,106.00000	5,119,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,336.00000	4,264,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,714.00000	4,724,000	18.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,714.00000	4,639,000	18.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.01500	9.02700		18.08	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,432.00000	5,453,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,638.00000	5,568,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,619.00000	5,641,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,444.00000	5,374,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,249.00000	5,269,000	17.91	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,840.00000	5,768,000	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			8.94000	8.94600			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,195.00000	1,147,000		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		1,112.00000	1,064,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,278.00000	1,230,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.01200	9.01800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,771.00000	1,723,000		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		1,688.00000	1,641,000		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		1,854.00000	1,806,000		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			1.26960	1.26820		15.59	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,201.00000	1,214,000	14.97	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		19.00000	18,000	14.97	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		765.00000	775,000	15.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		83.00000	79,000	15.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,690.00000	1,704,000	17.46	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		8.00000	8,000	17.46	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.28500	1.28370		17.18	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		955.00000	967,000	15.88	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		226.00000	225,000	15.88	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		664.00000	671,000	16.41	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		435.00000	429,000	16.41	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,331.00000	1,342,000	15.48	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		102.00000	100,000	15.48	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.30080	1.29990		17.33	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,088.00000	1,093,000	16.24	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 n 14/12/2012 Foreign Exchange Future	1.23	Put		369.00000	365,000	16.24	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Call		825.00000	828,000	16.93	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.28	Put		606.00000	600,000	16.93	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Call		1,424.00000	1,430,000	15.84	0.00	0	0.00
YUAN/FO n 14/12/2012 Foreign Exchange Future	1.18	Put		205.00000	202,000	15.84	0.00	0	0.00

Total for Derivatives : **1,426,023,671.64** **128,638** **1,092,654.00**

i-Bonds

AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000			0.00	0	27,000,000.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	14,736,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09 On 03/05/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1 On 22/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1 On 31/03/2013 Spot Bond			100.00000	100.00000			6,090,300,000,000.00	60,903,000	20,561,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000		180,000,000,000.00		1,800,000	900,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	19,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			104,000,000,000.00	1,040,000	1,040,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,907,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,835,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,454,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			180,000,000,000.00	1,800,000	900,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On 22/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On 31/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		409,500,000,000.00		4,095,000	1,365,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,943,000.00
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			0.00	0	13,983,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			61,000,000,000.00	610,000	610,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			69,000,000,000,000.00	690,000,000	310,000,000.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			94,050,000,000,000.00	940,500,000	478,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP550	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP560	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP570	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,432,000.00
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
BIDC21	On	17/10/2012			1,000.00000	1,000.00000		757,000,000,000,000.00	757,000,000	757,000,000	757,000,000.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			353,200,000,000.00	3,532,000	883,000.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,959,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,973,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,698,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On	19/04/2013	Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,282,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			0.00	0	77,965,000.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	120,159,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			560,000,000,000.00	5,600,000	1,400,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			29,444,800,000.00	294,448	14,073,612.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ177L	On	16/07/2012			100.00000	100.00000			26,000,000,000,000.00	260,000,000	134,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	46,757,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	424,739,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	279,100,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	23,015,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			375,000,000,000.00	50,000,000	279,320,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,892,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			160,000,000,000.00	1,600,000	400,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	7,167,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,692,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17On 12/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17On 18/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00		20,000,000	10,000,000.00
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
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,005,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	20,902,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	36,000.00
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	1,304,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	300,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000		48,300,000,000,000.00		483,000,000	23,000,000.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000		107,180,000,000,000.00	1,071,800,000	1,650,000,000.00	
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,000.00	
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	500,000,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	18,266,329.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,358,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,855,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK12EOn	20/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			320,000,000,000.00	3,200,000	800,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,335,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,954,000.00
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			5,730,000,000.00	57,300	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,358,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			17,000,000,000.00	170,000	170,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			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
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			183,300,000,000.00	1,833,000	916,500.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,411,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			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	126,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000				0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000				0.00	0	85,757,000.00
OTCA0	On	31/07/2012			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000				0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000				0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000				0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000				0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000				0.00	0	0.00
PCF02L	On	06/07/2012			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.71000	6.71000		86,921,340,000,000.00	12,954,000,000	12,761,555,921.00	
R158P	On	15/09/2015			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
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			8.42000	8.42500		66,650,891,176,000.00	7,915,782,800	11,385,101,973.00	
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			214.77187	214.73315			0.00	0	1,063,669,116.00
R197	On	07/12/2023	Spot Bond			1.91000	1.91000		35,717,000,000.00	18,700,000	302,500,000.00	
R201	On	21/12/2014	Spot Bond			6.03500	6.03500		13,642,721,000,000.00	2,260,600,000	3,518,805,931.00	
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		156,008,963,520.00	68,424,984	1,374,950,000.00	
R203	On	15/09/2017	Spot Bond			7.31500	7.31500		23,664,288,340,000.00	3,235,036,000	6,976,078,644.00	
R204	On	21/12/2018	Spot Bond			7.62000	7.62000		25,120,092,000,000.00	3,296,600,000	4,439,998,427.00	
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.77000	5.77000		9,707,874,980,000.00	1,682,474,000	4,756,334,000.00	
R207	On	15/01/2020	Spot Bond			7.83000	7.83000		7,201,410,732,000.00	919,720,400	6,876,544,900.00	
R208	On	31/03/2021	Spot Bond			7.92500	7.92000		23,636,523,653,700.00	2,982,526,644	8,849,112,264.00	
R209	On	31/03/2036	Spot Bond			8.86500	8.87000		31,965,075,715,230.00	3,605,761,502	10,380,399,200.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.28000	2.29000			136,344,000,000.00	59,800,000	975,600,000.00
R211	On	31/01/2017	Spot Bond			0.63000	0.63000			2,520,000,000.00	4,000,000	2,268,000,000.00
R212	On	31/01/2022	Spot Bond			1.91000	1.87000			1,460,577,000,000.00	764,700,000	1,365,385,250.00
R213	On	28/02/2031	Spot Bond			8.77500	8.78500			24,405,807,517,650.00	2,781,288,606	2,728,873,606.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,596,400,000,000.00	2,245,600,000	3,807,630,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	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
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	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
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,449,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,420,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,967,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			4,025,000,000.00	700,000	700,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	500,000.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			320,000,000,000.00	3,200,000	800,000.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	114,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,915,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			19,581,200,000,000.00	195,812,000	98,606,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			428,400,000,000.00	4,284,000	2,142,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN878	On	21/02/2013			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
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000		4,500,000,000,000.00	45,000,000	45,000,000.00	
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
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	2,949,000.00
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	1,024,606,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			36,713,200,000.00	367,132	201,455,783.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			18,200,000,000,000.00	182,000,000	150,000,000.00
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	19,708,000.00
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			0.00	0	1,484,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			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			0.00	0	58,148,000.00
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			0.00	0	33,000,000.00
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	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							1,550,812,405,078,100.00	50,244,012,816	94,305,799,456.00
Grand Total:							1,550,813,831,101,770.00	50,244,141,454	94,306,892,110.00