

Daily MTM Report

Daily summary for: 23/04/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.92840	7.86070		14.38	97,384,537.20	12,283	246,005.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		625.00000	688,000	14.16	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		14.00000	10,000	14.16	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		579.00000	641,000	14.03	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		18.00000	13,000	14.03	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		672.00000	736,000	14.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		11.00000	8,000	14.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		107.00000	122,000	15.63	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		346.00000	294,000	15.63	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	17.22	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,113.00000	1,180,000	17.22	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		47.00000	52,000	18.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		686.00000	624,000	18.29	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		36.00000	39,000	19.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		825.00000	761,000	19.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		30.00000	32,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		919.00000	854,000	20.00	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		865.00000	931,000	15.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		4.00000	3,000	15.31	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		406.00000	459,000	13.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		45.00000	31,000	13.50	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		134.00000	153,000	15.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		273.00000	225,000	15.01	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		86.00000	97,000	16.26	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		425.00000	369,000	16.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		239.00000	276,000	14.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		128.00000	98,000	14.05	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,014.00000	949,000	20.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		25.00000	27,000	20.61	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		268.00000	308,000	13.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		107.00000	80,000	13.94	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,402.00000	1,336,000	23.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		13.00000	14,000	23.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		57.00000	63,000	17.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		596.00000	535,000	17.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		816.00000	882,000	14.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	4,000	14.93	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		88.00000	65,000	13.83	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		299.00000	343,000	13.83	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.03420	7.96560		15.99	0.00	0	22,378.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		815.00000	874,000	14.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		49.00000	40,000	14.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		773.00000	829,000	14.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		57.00000	45,000	14.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		858.00000	919,000	14.60	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		42.00000	35,000	14.60	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		66.00000	52,000	14.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		732.00000	786,000	14.31	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,232.00000	1,169,000	20.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		98.00000	103,000	20.67	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		355.00000	382,000	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		289.00000	248,000	15.41	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		160.00000	169,000	18.46	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		794.00000	735,000	18.46	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,324.00000	1,260,000	21.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		90.00000	94,000	21.11	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		965.00000	904,000	19.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		131.00000	138,000	19.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		453.00000	488,000	14.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		187.00000	154,000	14.64	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		632.00000	577,000	17.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		198.00000	211,000	17.56	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		279.00000	299,000	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		413.00000	365,000	16.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		578.00000	627,000	14.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		112.00000	93,000	14.39	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		653.00000	704,000	14.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		87.00000	70,000	14.35	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.13850	8.06910		16.60	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		598.00000	638,000	14.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		229.00000	200,000	14.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		572.00000	607,000	15.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		253.00000	219,000	15.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		625.00000	669,000	14.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		206.00000	181,000	14.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		389.00000	348,000	16.01	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		458.00000	486,000	16.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,222.00000	1,162,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		191.00000	200,000	20.09	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.25270	8.18240		17.01	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		618.00000	653,000	15.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		386.00000	350,000	15.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		597.00000	631,000	16.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		415.00000	378,000	16.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		640.00000	676,000	15.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		358.00000	323,000	15.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,211.00000	1,156,000	19.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		293.00000	309,000	19.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		557.00000	589,000	16.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		475.00000	436,000	16.44	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.45180	8.38010		17.67	0.00	0	659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		576.00000	598,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,174.00000	1,124,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		564.00000	585,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,212.00000	1,161,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		589.00000	612,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,137.00000	1,088,000	18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.11830	9.04940		18.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,310.00000	1,337,000	17.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		761.00000	719,000	17.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,292.00000	1,318,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		793.00000	750,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,329.00000	1,357,000	17.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		730.00000	689,000	17.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		484.00000	455,000	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,533.00000	1,573,000	16.40	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.19240	10.12350		19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,882.00000	1,918,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		959.00000	926,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,859.00000	1,895,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		986.00000	953,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,904.00000	1,937,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		931.00000	895,000	18.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.92840	7.86070			14.38	0.00	0	758.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			6,258.00000	6,987,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		55,188.00000	49,147,000	17.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		5,669.00000	6,304,000	17.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		59,599.00000	53,464,000	17.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		6,922.00000	7,759,000	16.88	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		50,852.00000	44,919,000	16.88	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.03420	7.96560		15.99	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		48,136.00000	51,853,000	14.45	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		16,616.00000	13,473,000	14.45	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		45,313.00000	48,825,000	14.64	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,793.00000	15,445,000	14.64	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		51,109.00000	55,317,000	14.43	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		14,589.00000	11,937,000	14.43	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.13850	8.06910		16.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		51,255.00000	54,397,000	15.51	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,665.00000	27,867,000	15.51	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		49,042.00000	52,035,000	15.71	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,452.00000	30,505,000	15.71	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		53,579.00000	56,874,000	15.32	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		28,989.00000	25,344,000	15.32	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.75960	12.66510		13.05	6,507,396.00	510	64,519.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		848.00000	935,000	13.72	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		33.00000	25,000	13.72	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		801.00000	887,000	13.42	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		36.00000	27,000	13.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		895.00000	983,000	14.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		30.00000	23,000	14.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,575.00000	1,667,000	17.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		10.00000	7,000	17.76	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		186.00000	142,000	12.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		351.00000	402,000	12.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.92170	12.82600		13.97	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		267.00000	289,000	15.30	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		891.00000	817,000	15.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		256.00000	277,000	15.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		930.00000	855,000	15.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		278.00000	302,000	15.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		852.00000	780,000	15.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,519.00000	1,609,000	14.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		43.00000	37,000	14.29	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.08000	12.98270		14.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		865.00000	923,000	13.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		333.00000	293,000	13.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		838.00000	894,000	13.61	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		356.00000	314,000	13.61	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		893.00000	952,000	13.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		311.00000	272,000	13.41	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09780	0.09640		18.79	6,161.40	63	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		43.00000	49,000	21.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,203.00000	1,069,000	21.34	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		8.00000	9,000	23.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,168.00000	2,029,000	23.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		225.00000	274,000	18.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		385.00000	294,000	18.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09920	0.09780		17.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		691.00000	784,000	16.46	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		211.00000	164,000	16.46	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		264.00000	301,000	18.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		784.00000	681,000	18.23	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,505.00000	1,640,000	16.94	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		25.00000	20,000	16.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10070	0.09920		17.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		872.00000	973,000	17.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		292.00000	243,000	17.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		434.00000	486,000	18.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		854.00000	756,000	18.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,638.00000	1,775,000	16.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		58.00000	45,000	16.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.40790	10.38740		11.88	0.00	0	47,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		192.00000	197,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		205.00000	189,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		172.00000	177,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		235.00000	219,000	12.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		217.00000	223,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		180.00000	165,000	11.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		156.00000	142,000	11.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		243.00000	250,000	11.82	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		615.00000	631,000	12.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		28.00000	23,000	12.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		802.00000	820,000	12.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		15.00000	12,000	12.90	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		946.00000	965,000	13.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		9.00000	7,000	13.57	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		570.00000	585,000	11.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		33.00000	27,000	11.80	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		69.00000	60,000	11.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		406.00000	418,000	11.67	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		300.00000	283,000	12.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		137.00000	141,000	12.47	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.55490	10.53400		13.39	0.00	0	8,281.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		292.00000	298,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		484.00000	469,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		273.00000	278,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		515.00000	499,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		286.00000	292,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		428.00000	413,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,122.00000	1,130,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		38.00000	25,000	12.00	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		848.00000	864,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		64.00000	59,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70280	10.68070		13.97	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		614.00000	622,000	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		323.00000	309,000	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		589.00000	596,000	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		348.00000	333,000	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		640.00000	648,000	13.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		299.00000	285,000	13.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.08150	11.06040		13.93	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		647.00000	654,000	14.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,080.00000	1,066,000	14.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		633.00000	640,000	14.74	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,116.00000	1,102,000	14.74	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		662.00000	669,000	14.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,045.00000	1,031,000	14.58	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			429.16500	431.06700			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			435.21900	437.16000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.46900	391.13500			0.00	0	819.00
ALBI	On	02/08/2012	Index Future			394.96300	396.66400			0.00	0	198.00
ANY DA	On	30/04/2012	Any day expiry			6.37810	6.37670		13.20	0.00	0	500.00
ANY DA	On	30/04/2012	Any day expiry	6.50	Call		15.00000	14,000	15.18	0.00	0	0.00
ANY DA	On	30/04/2012	Any day expiry	6.50	Put		138.00000	136,000	15.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		9.00000	8,000	15.84	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		182.00000	180,000	15.84	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		25.00000	23,000	14.52	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		98.00000	95,000	14.52	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Put		0.00000	44,000	13.46	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.37	Call		0.00000	52,000	13.46	0.00	2,000	2,000.00
ANY DAOn	30/04/2012	Any day expiry			8.09340	8.09280		10.17	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		118.00000	111,000	11.64	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		25.00000	18,000	11.64	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		81.00000	73,000	10.91	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		38.00000	30,000	10.91	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		159.00000	154,000	12.38	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		16.00000	11,000	12.38	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.87110	7.80430		13.68	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		28.00000	34,000	15.09	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		174.00000	113,000	15.09	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		20.00000	23,000	15.80	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		216.00000	152,000	15.80	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		38.00000	49,000	14.39	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		134.00000	78,000	14.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.10920	8.10750		10.76	0.00	0	22,609.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		476.00000	475,000	11.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		19.00000	16,000	11.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		430.00000	428,000	10.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		23.00000	19,000	10.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		523.00000	522,000	11.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		16.00000	13,000	11.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.14340	8.14070		12.13	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		217.00000	213,000	12.37	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		313.00000	306,000	12.37	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		199.00000	195,000	12.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		345.00000	338,000	12.51	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		236.00000	232,000	12.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		282.00000	275,000	12.23	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.18270	8.17820		12.58	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		378.00000	374,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		289.00000	281,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		355.00000	350,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		316.00000	307,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		403.00000	400,000	12.44	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		264.00000	257,000	12.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29350	9.28560		15.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,248.00000	2,250,000	14.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		262.00000	257,000	14.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,205.00000	2,207,000	14.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		269.00000	264,000	14.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,291.00000	2,294,000	15.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		255.00000	251,000	15.03	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			7.95870	7.91970		10.21	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		60.00000	66,000	11.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		290.00000	257,000	11.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		50.00000	55,000	11.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		330.00000	296,000	11.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		71.00000	78,000	10.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		251.00000	219,000	10.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04860	8.00760		10.78	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		401.00000	423,000	10.59	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		102.00000	83,000	10.59	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		368.00000	388,000	10.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		119.00000	98,000	10.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		436.00000	460,000	10.57	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		87.00000	70,000	10.57	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.13280	8.09280		11.31	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		455.00000	476,000	11.02	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		166.00000	147,000	11.02	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		425.00000	444,000	11.07	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		186.00000	165,000	11.07	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		486.00000	508,000	10.97	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		147.00000	129,000	10.97	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.02110	0.01860			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.11950	0.10290			0.00	0	5,670.00

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			0.23590	0.24180			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00780	0.01100			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.17010	0.21390			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00310	0.00420			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.66230	8.64660		13.88	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		67.00000	70,000	16.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		520.00000	508,000	16.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		60.00000	63,000	16.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		563.00000	551,000	16.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		75.00000	79,000	15.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		478.00000	467,000	15.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.79200	8.77630		15.43	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		357.00000	361,000	15.28	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		331.00000	319,000	15.28	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		337.00000	340,000	15.43	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		361.00000	348,000	15.43	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		379.00000	383,000	15.12	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		303.00000	291,000	15.12	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.92320	8.90670		15.92	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		651.00000	652,000	14.69	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		250.00000	234,000	14.69	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		624.00000	624,000	14.84	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		273.00000	256,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2012	Foreign Exchange Future	8.46	Call		679.00000	680,000	14.53	0.00	0	0.00
CHF / R	On	14/12/2012	Foreign Exchange Future	8.46	Put		228.00000	212,000	14.53	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			390.39000	391.95200			452,852,400.00	116	89.00
GOVI	On	03/05/2012	GOVI	382.00	Call		99,520.00000	83,900,000		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		99,420.00000	83,800,000		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		99,620.00000	84,000,000		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			395.89600	397.49200			459,239,360.00	116	142.00
GOVI	On	02/08/2012	GOVI	390.00	Call		74,920.00000	58,960,000		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		74,820.00000	58,860,000		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		75,020.00000	59,060,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/05/2012	Index Future			173.58100	173.91700			229,126,920.00	132	431.00
IGOV	On	02/08/2012	Index Future			176.02900	176.37600			230,597,990.00	131	131.00
ILBI	On	03/05/2012	Index Future			471.23400	470.99600			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			477.93000	477.68900			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 F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.66000	5.66000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.70000	5.67000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.72000	5.70000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.80000	5.77000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.96000	5.93000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.13000	6.10000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.32000	6.29000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.52000	6.50000			0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future				6.73000	6.71000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.40460	6.40210		9.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			162.00000	160,000	10.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			60.00000	55,000	10.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			131.00000	129,000	9.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			79.00000	74,000	9.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			197.00000	196,000	10.14	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			45.00000	41,000	10.14	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.46390	6.46140		12.07	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			326.00000	325,000	12.15	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			108.00000	104,000	12.15	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			294.00000	293,000	12.13	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			126.00000	122,000	12.13	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			360.00000	360,000	12.17	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			92.00000	89,000	12.17	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.51010	6.50600		13.32	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			366.00000	367,000	13.24	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			197.00000	194,000	13.24	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			338.00000	339,000	13.27	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			219.00000	216,000	13.27	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			395.00000	396,000	13.22	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			176.00000	173,000	13.22	0.00	0	0.00
R157 On	03/05/2012	Bond Future				6.53100	6.45600		2.97	0.00	0	12,719.00
R157 On	03/05/2012	Bond Future	8.25	Call			5,833.00000	5,582,000	3.27	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	8.25	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,990.00000	5,739,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,675.00000	5,424,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		748.00000	959,000	2.92	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		54.00000	14,000	2.92	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		355.00000	192,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		208.00000	296,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,007.00000	766,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		26.00000	36,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,953.00000	2,701,000	3.23	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		1.00000	0,000	3.23	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.60700	6.52300		2.89	0.00	0	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,483.00000	4,225,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		11.00000	14,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,628.00000	4,370,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		9.00000	11,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,337.00000	4,081,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		13.00000	17,000	3.15	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.65200	6.56000		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,866.00000	1,686,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		620.00000	702,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,964.00000	1,779,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		577.00000	654,000	3.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Call		1,770.00000	1,594,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		664.00000	750,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.70000	6.59400		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,497.00000	1,343,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,095.00000	1,214,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,572.00000	1,414,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,042.00000	1,157,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,425.00000	1,276,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,152.00000	1,276,000	2.95	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.18100	8.09600		12.70	0.00	0	30,990.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,328.00000	7,507,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3.00000	2,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,763.00000	7,942,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2.00000	1,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,891.00000	7,070,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5.00000	4,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,379.00000	2,932,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		457.00000	190,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		747.00000	944,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,749.00000	1,126,000	12.67	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	8.50	Call		3,969.00000	3,169,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		142.00000	162,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		7,013.00000	6,191,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		11.00000	9,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.25800	8.17000		13.47	0.00	0	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,803.00000	6,155,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,464.00000	1,649,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,135.00000	6,474,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,352.00000	1,524,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,477.00000	5,842,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,585.00000	1,783,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,089.00000	3,430,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,846.00000	3,355,000	13.47	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,221.00000	5,596,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,688.00000	1,896,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,504.00000	7,067,000	13.13	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,510.00000	1,240,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,805.00000	6,331,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,813.00000	1,507,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,869.00000	6,218,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,441.00000	1,623,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,329.00000	4,764,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,697.00000	2,299,000	13.33	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		8,507.00000	7,802,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		972.00000	1,100,000	14.18	0.00	0	199.00

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			8.32300	8.23200		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,797.00000	7,209,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,095.00000	3,353,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,087.00000	7,489,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,946.00000	3,193,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,511.00000	6,933,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,251.00000	3,519,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.39200	8.29800		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,883.00000	6,371,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,052.00000	5,397,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,138.00000	6,615,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,861.00000	5,194,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,640.00000	6,138,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,259.00000	5,614,000	13.97	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.62644	215.62085			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		621.00000	626,000		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		571.00000	576,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future	214.95	Call		671.00000	676,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.66811	218.66898			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		669.00000	668,000		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		619.00000	618,000		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		719.00000	718,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			259.96733	259.47556			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,476.00000	8,967,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		8,426.00000	8,917,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		8,526.00000	9,017,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future			258.44524	257.95446			0.00	0	457.00
R197	On	02/08/2012	Bond Future	257.00	Call		954.00000	1,445,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		904.00000	1,395,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,004.00000	1,495,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.87500	5.79900		2.09	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,752.00000	4,562,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,870.00000	4,680,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,633.00000	4,443,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.89300	5.80700		2.09	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,767.00000	3,572,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,876.00000	3,681,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,659.00000	3,464,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	2,000	2.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.85500	5.75800		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,728.00000	1,570,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		222.00000	263,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,810.00000	1,649,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		204.00000	241,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,648.00000	1,493,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		243.00000	286,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.78200	5.66700		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,444.00000	1,299,000	2.16	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	6.25	Put		402.00000	463,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,508.00000	1,361,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		377.00000	437,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,381.00000	1,240,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		427.00000	493,000	2.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			190.43356	191.61187			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,612.00000	434,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,562.00000	384,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,662.00000	484,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future			190.36375	191.56460			0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	636,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	686,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	586,000		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			7.07600	7.01600		5.87	0.00	0	3,653.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		7,534.00000	7,262,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,741.00000	7,469,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		7,326.00000	7,054,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		502.00000	603,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		429.00000	258,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		225.00000	263,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		832.00000	598,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,976.00000	1,702,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		25.00000	24,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,492.00000	3,220,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.15500	7.09100		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,985.00000	5,716,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		71.00000	80,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,178.00000	5,907,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		62.00000	69,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,793.00000	5,525,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		82.00000	92,000	6.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.21700	7.14900		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,436.00000	3,228,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		976.00000	1,050,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,581.00000	3,369,000	6.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		919.00000	989,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,295.00000	3,090,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,036.00000	1,114,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.28500	7.21100		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,023.00000	927,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,872.00000	4,067,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,087.00000	987,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,733.00000	3,924,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		962.00000	870,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,015.00000	4,214,000	5.53	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.37200	7.31700		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		7,246.00000	6,955,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,487.00000	7,197,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		7,004.00000	6,713,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		1,772.00000	2,012,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		79.00000	28,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,296.00000	2,002,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		37.00000	34,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.45500	7.39700		7.55	0.00	0	99.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Call		5,670.00000	5,395,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		227.00000	247,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,883.00000	5,605,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		201.00000	219,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,456.00000	5,183,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		251.00000	274,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.52000	7.45900		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,985.00000	3,767,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,363.00000	1,445,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,149.00000	3,927,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,289.00000	1,367,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,823.00000	3,610,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,440.00000	1,527,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.58900	7.52400		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,070.00000	3,863,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,848.00000	1,948,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,220.00000	4,010,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,768.00000	1,865,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,922.00000	3,719,000	7.70	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,931.00000	2,035,000	7.70	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			5.64300	5.56600		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		3,077.00000	2,952,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,155.00000	3,030,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,999.00000	2,874,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.63200	5.53900		1.15	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,340.00000	2,211,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,408.00000	2,279,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,273.00000	2,144,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.50400	5.39000		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		822.00000	720,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		118.00000	148,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		868.00000	764,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		107.00000	135,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		777.00000	678,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		130.00000	164,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.25000	5.09900		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		921.00000	813,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		110.00000	138,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		958.00000	848,000	1.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Put		102.00000	129,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		885.00000	778,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		118.00000	148,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.59200	7.51700		8.43	1,002,905.10	10	21,406.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,732.00000	6,306,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,993.00000	6,566,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,471.00000	6,044,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		840.00000	1,049,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		457.00000	239,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		326.00000	406,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,081.00000	734,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,739.00000	2,313,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		31.00000	31,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		4,346.00000	3,919,000	8.81	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.67500	7.59700		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,372.00000	5,973,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		239.00000	271,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,601.00000	6,199,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		213.00000	242,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Call		6,142.00000	5,747,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		265.00000	301,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.74000	7.65800		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,574.00000	4,257,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,454.00000	1,576,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,754.00000	4,431,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,376.00000	1,493,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,396.00000	4,085,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,534.00000	1,663,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.81000	7.72300		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,730.00000	4,427,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,034.00000	2,183,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,895.00000	4,587,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,948.00000	2,092,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,567.00000	4,269,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,123.00000	2,277,000	9.24	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.70100	7.61600		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		8,055.00000	7,534,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		8,329.00000	7,808,000	10.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,780.00000	7,258,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,116.00000	1,421,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		399.00000	182,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		475.00000	618,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		990.00000	612,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,681.00000	2,168,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		57.00000	65,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,390.00000	3,867,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		5.00000	4,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.77700	7.68900		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,445.00000	5,970,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		338.00000	389,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,686.00000	6,206,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		303.00000	350,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,203.00000	5,733,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		372.00000	429,000	10.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.84100	7.74900		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,676.00000	4,305,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,798.00000	1,964,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,864.00000	4,486,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,705.00000	1,864,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,491.00000	4,127,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,895.00000	2,068,000	11.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future			7.90900	7.81200		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,027.00000	3,704,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,963.00000	3,191,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,188.00000	3,859,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,844.00000	3,065,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,873.00000	3,557,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,090.00000	3,325,000	10.13	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.70900	8.61000		18.22	0.00	0	3,060.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,233.00000	2,471,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		158.00000	196,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,572.00000	2,797,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		118.00000	142,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,902.00000	2,157,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		211.00000	265,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.78000	8.67700		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,786.00000	5,160,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,393.00000	1,588,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,050.00000	5,412,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,293.00000	1,476,000	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Call		5,525.00000	4,911,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,499.00000	1,706,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.84100	8.73600		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,654.00000	5,134,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,602.00000	3,909,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,874.00000	5,343,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,443.00000	3,739,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,437.00000	4,928,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,766.00000	4,085,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.90600	8.79700		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,261.00000	5,751,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,694.00000	5,032,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,470.00000	5,951,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,525.00000	4,854,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,054.00000	5,553,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		4,868.00000	5,215,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			141.75351	142.48127			0.00	0	925.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Call		3,481.00000	2,754,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		3,431.00000	2,704,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		3,531.00000	2,804,000		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			143.75311	144.49541			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,495.00000	753,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		1,445.00000	703,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		1,545.00000	803,000		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			119.24276	119.55760			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,358.00000	1,043,000		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		1,308.00000	993,000		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		1,408.00000	1,093,000		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			119.52792	119.85086			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		149.00000	472,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		199.00000	522,000		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		99.00000	422,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			118.28759	118.68189			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,382.00000	2,988,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		3,332.00000	2,938,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		3,432.00000	3,038,000		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			118.42296	118.82638			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		826.00000	423,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		776.00000	373,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		876.00000	473,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.55500	8.46000		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,270.00000	5,478,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		10.00000	9,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,640.00000	5,848,000	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		7.00000	5,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,900.00000	5,108,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		16.00000	14,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.62600	8.52800		16.58	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,755.00000	6,104,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,085.00000	1,238,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,044.00000	6,383,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,002.00000	1,145,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,469.00000	5,829,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,174.00000	1,337,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.69000	8.59000		18.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,388.00000	5,849,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,140.00000	3,410,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,628.00000	6,078,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,996.00000	3,256,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,153.00000	5,624,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,291.00000	3,572,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.76000	8.65600		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,916.00000	6,393,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,217.00000	4,523,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,142.00000	6,610,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,061.00000	4,359,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,693.00000	6,179,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,378.00000	4,694,000	17.56	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.76900	8.65900			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		1,185.00000	258,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		1,268.00000	341,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		1,102.00000	175,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.83700	8.72400			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		634.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	306,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		717.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	223,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		551.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	389,000		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			1.25480	1.24440		14.69	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		969.00000	1,064,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		25.00000	16,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		557.00000	628,000	14.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		113.00000	80,000	14.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,453.00000	1,554,000	16.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		9.00000	6,000	16.60	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.27010	1.25960		15.78	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		769.00000	831,000	15.20	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		281.00000	238,000	15.20	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		519.00000	560,000	16.01	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		531.00000	467,000	16.01	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,116.00000	1,196,000	14.84	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		128.00000	103,000	14.84	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.28540	1.27510		17.08	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		910.00000	968,000	15.94	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		439.00000	394,000	15.94	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		677.00000	721,000	16.68	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		706.00000	647,000	16.68	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,217.00000	1,290,000	15.44	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		246.00000	216,000	15.44	0.00	0	0.00
Total for Derivatives :									1,476,717,669.70	15,361	1,097,351.00

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	69,803.00
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		5,000,000,000.00		50,000,000	25,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	20,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
ABL10B	On	15/03/2015	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
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	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
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			160,000,000.00	1,600,000	800,000.00
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			192,000,000.00	24,000,000	4,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	11,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,750,000.00
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			281,600,000,000.00	2,816,000	1,408,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	1,000,000.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			675,000,000,000.00	6,750,000	4,500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP58L	On	23/07/2012	Spot Bond			100.00000	100.00000		67,300,000,000,000.00	673,000,000	300,000,000.00	
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,400,000,000,000.00		14,000,000	7,000,000.00
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
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	180,000.00
BIDC22	On	27/07/2012			100.00000	100.00000		80,000,000,000,000.00		800,000,000	800,000,000.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,800,000,000.00	18,000,000	7,000,000.00
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
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			40,000,000,000.00	400,000	12,100,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00		30,000,000	15,000,000.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	50,000,000.00
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
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
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		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
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
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	400,000.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	52,210,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	3,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	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
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	77,400,000.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	124,200,000.00
DVF12	On	13/10/2012			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	15,160,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	80,000,000.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			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
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000		31,200,000,000,000.00	0.00	312,000,000	900,000,000.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	46,700,000.00
ES18	On	20/04/2018			9.25000	9.25000			0.00	0	466,730,000.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	44,000,000.00
ES26	On	02/04/2026			7.85000	7.85000		23,550,000,000.00		3,000,000	16,827,000.00
ES33	On	15/09/2033			7.50000	7.50000		1,635,000,000.00		218,000	271,429,115.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,800,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			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
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000		10,000,000,000,000.00		100,000,000	100,000,000.00
FRC109	On	20/06/2017			100.00000	100.00000		5,500,000,000,000.00		55,000,000	55,000,000.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		1,218,920,600,000.00		12,189,206	6,094,603.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000				0.00	0	100,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000				0.00	0	72,556.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	4,400,000.00
FRX24	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
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
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	25,000,000.00
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		199,400,000,000.00		1,994,000	4,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	20,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000,000.00		24,000,000	12,000,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	12,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	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
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
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		1,500,000,000.00	15,000,000.00	15,000,000	15,000,000.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000		26,000,000,000,000.00	260,000,000	260,000,000.00	
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	0.00
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	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000,000.00		50,000,000	25,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000		1,500,000,000.00	15,000,000.00	15,000,000	15,000,000.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	7,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	96,000,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,700,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0	On	18/06/2012			100.00000	100.00000			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
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	200,000.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000		98,600,000,000.00		986,000	6,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,100,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,200,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	120,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	88,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.52000	6.44500		98,129,051,360,000.00	15,050,468,000	15,453,464,921.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.17000	8.08500		76,207,750,180,000.00	9,327,754,000	10,645,001,769.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			215.24007	215.20193		473,528,154,000.00	2,200,000	1,503,100,000.00	
R197	On	07/12/2023	Spot Bond			1.85000	1.87000		1,002,887,142,300.00	542,101,158	769,439,271.00	
R201	On	21/12/2014	Spot Bond			5.87000	5.79500		16,244,638,000,000.00	2,767,400,000	4,358,399,000.00	
R202	On	07/12/2033	Spot Bond			2.28000	2.24000		1,692,305,718,000.00	742,239,350	1,412,361,000.00	
R203	On	15/09/2017	Spot Bond			7.06500	7.00500		44,939,652,525,000.00	6,360,885,000	8,300,673,644.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.36000	7.30500			35,179,591,488,000.00	4,779,835,800	5,180,738,294.00
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			5.64000	5.56500			6,017,880,000,000.00	1,067,000,000	4,942,003,000.00
R207	On	15/01/2020	Spot Bond			7.58000	7.50500			15,933,314,632,000.00	2,102,020,400	6,160,099,000.00
R208	On	31/03/2021	Spot Bond			7.69000	7.60500			25,409,569,457,000.00	3,304,235,300	10,019,283,191.00
R209	On	31/03/2036	Spot Bond			8.70000	8.60000			21,758,700,000,000.00	2,501,000,000	10,218,455,000.00
R210	On	31/03/2028	Spot Bond			2.25000	2.21000			369,225,000,000.00	164,100,000	1,160,550,000.00
R211	On	31/01/2017	Spot Bond			0.68000	0.62000			10,200,000,000.00	15,000,000	2,682,695,000.00
R212	On	31/01/2022	Spot Bond			1.87000	1.83000			329,120,000,000.00	176,000,000	1,857,700,000.00
R213	On	28/02/2031	Spot Bond			8.54500	8.45000			43,613,252,750,000.00	5,103,950,000	3,292,118,006.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			18,321,355,000,000.00	2,818,670,000	4,101,501,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000		3,638,000,000,000.00		36,380,000	18,190,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000				0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000				0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000				0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000				0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000				0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000				0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000				0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000				0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000				0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000				0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000				0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000				0.00	0	2,700,000.00
SBS110	On	03/07/2013			100.00000	100.00000				0.00	0	0.00
SBS111	On	07/12/2023			100.00000	100.00000				0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000				0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			26,000,000,000.00	4,000,000	2,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			97,700,000,000,000.00	977,000,000	821,000,000.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			102,900,000,000,000.00	1,029,000,000	679,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	18/05/2012	Spot Bond			100.00000	100.00000		7,800,000,000,000.00	78,000,000	78,000,000	78,000,000.00
SYN91	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	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
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		800,000,000,000.00		8,000,000	1,024,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		2,000,000,000,000.00		20,000,000	230,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			70,000,000,000,000.00	700,000,000	298,200,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			8,000,000,000,000.00	80,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	501,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		1,462,100,000,000.00		14,621,000	51,221,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	37,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	604,403,815.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							959,388,827,006,300.00	62,391,213,214	103,885,787,988.00
Grand Total:							959,390,303,723,970.00	62,391,228,575	103,886,885,339.00