

Daily MTM Report

Daily summary for: 17/04/2012

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			7.86550	8.03240		15.27	200,814,080.50	25,531	244,210.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		791.00000	633,000	14.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		9.00000	18,000	14.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		744.00000	587,000	14.31	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		12.00000	22,000	14.31	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		840.00000	679,000	14.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	14,000	14.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		180.00000	123,000	16.78	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		248.00000	358,000	16.78	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	3,000	16.88	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,284.00000	1,118,000	16.88	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		83.00000	57,000	19.37	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		551.00000	692,000	19.37	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		64.00000	45,000	20.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		682.00000	830,000	20.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		54.00000	38,000	20.99	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		772.00000	923,000	20.99	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,036.00000	871,000	15.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		4.00000	6,000	15.03	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		562.00000	419,000	14.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		30.00000	54,000	14.24	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		221.00000	150,000	16.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		189.00000	285,000	16.18	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		148.00000	100,000	17.39	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		316.00000	435,000	17.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		364.00000	255,000	14.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		82.00000	140,000	14.97	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		864.00000	1,017,000	21.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	32,000	21.60	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		399.00000	284,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		67.00000	119,000	14.83	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,243.00000	1,403,000	24.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		25.00000	18,000	24.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		100.00000	68,000	18.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		468.00000	603,000	18.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		987.00000	822,000	14.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	7,000	14.67	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	99,000	14.68	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		436.00000	314,000	14.68	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.97090	8.13950		16.44	4,360,082.30	547	10,753.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		979.00000	824,000	14.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		40.00000	53,000	14.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		933.00000	783,000	14.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		44.00000	62,000	14.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,024.00000	867,000	14.76	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		35.00000	46,000	14.76	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		50.00000	71,000	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		889.00000	742,000	14.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,093.00000	1,236,000	21.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		132.00000	107,000	21.46	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		460.00000	369,000	16.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		221.00000	298,000	16.24	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		214.00000	172,000	19.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		675.00000	801,000	19.30	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,182.00000	1,328,000	21.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		121.00000	99,000	21.88	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		837.00000	971,000	20.18	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		176.00000	142,000	20.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		578.00000	467,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		139.00000	196,000	15.48	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		525.00000	640,000	18.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		264.00000	211,000	18.41	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		367.00000	294,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		328.00000	423,000	17.09	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		724.00000	590,000	14.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		85.00000	119,000	14.89	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future			8.07480	8.24550		16.83	0.00	0	21,916.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		727.00000	610,000	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		182.00000	235,000	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		696.00000	584,000	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		201.00000	259,000	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		760.00000	637,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		165.00000	212,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		315.00000	397,000	16.64	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		560.00000	472,000	16.64	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,094.00000	1,225,000	20.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		239.00000	200,000	20.62	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.18830	8.36140		17.27	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		730.00000	631,000	16.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		319.00000	393,000	16.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		706.00000	610,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		345.00000	422,000	16.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		757.00000	653,000	16.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		296.00000	365,000	16.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,093.00000	1,216,000	20.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		354.00000	304,000	20.10	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		661.00000	571,000	16.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		400.00000	483,000	16.89	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.38400	8.55920		17.80	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		654.00000	583,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,073.00000	1,177,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		640.00000	571,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,109.00000	1,215,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		669.00000	596,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,038.00000	1,140,000	18.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04840	9.21280		18.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,394.00000	1,308,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		681.00000	760,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,375.00000	1,290,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		712.00000	792,000	17.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,415.00000	1,327,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		652.00000	729,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		433.00000	483,000	16.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,646.00000	1,531,000	16.54	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.12250	10.28690		19.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,984.00000	1,882,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		897.00000	960,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,965.00000	1,860,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		928.00000	988,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,004.00000	1,905,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		867.00000	933,000	18.66	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.86550	8.03240			15.27	7,865.50	1	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			11,008.00000	7,504,000	18.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			42,768.00000	55,954,000	18.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			9,996.00000	6,849,000	18.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		46,756.00000	60,299,000	18.70		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		12,133.00000	8,236,000	18.03		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		38,893.00000	51,686,000	18.03		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.97090	8.13950		16.44		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		61,219.00000	49,471,000	15.29		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		12,309.00000	17,421,000	15.29		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		57,739.00000	46,684,000	15.48		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		13,829.00000	19,634,000	15.48		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		64,817.00000	52,403,000	15.10		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		10,907.00000	15,353,000	15.10		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.07480	8.24550		16.83		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		62,304.00000	52,538,000	16.14		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		25,074.00000	32,378,000	16.14		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		59,749.00000	50,336,000	16.33		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		27,519.00000	35,176,000	16.33		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		65,105.00000	54,848,000	15.94		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		22,875.00000	29,688,000	15.94		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.52850	12.72670		13.64	676,539.00		54	63,489.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		913.00000	724,000	12.56		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		36.00000	46,000	12.56		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		867.00000	678,000	12.28		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		40.00000	50,000	12.28		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		960.00000	770,000	12.83		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		33.00000	42,000	12.83		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,637.00000	1,441,000	16.57	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		10.00000	13,000	16.57	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		177.00000	265,000	13.54	8,480,000.00	32,000	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		404.00000	293,000	13.54	7,032,000.00	24,000	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.68830	12.88870		14.40	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		303.00000	254,000	16.40	6,096,000.00	24,000	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		864.00000	1,016,000	16.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		291.00000	244,000	16.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		902.00000	1,056,000	16.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		315.00000	264,000	16.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		826.00000	976,000	16.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,581.00000	1,385,000	13.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		42.00000	47,000	13.26	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.84450	13.04770		14.87	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		913.00000	792,000	14.00	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		316.00000	398,000	14.00	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		885.00000	768,000	14.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		338.00000	424,000	14.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		942.00000	818,000	13.89	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		295.00000	374,000	13.89	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09750	0.09990		19.41	1,170.00	12	3,899.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		98.00000	61,000	22.06	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		908.00000	1,111,000	22.06	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		23.00000	13,000	24.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,833.00000	2,063,000	24.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		411.00000	282,000	19.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		221.00000	332,000	19.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09890	0.10140		17.61	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		961.00000	769,000	16.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		121.00000	179,000	16.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		399.00000	304,000	18.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		559.00000	714,000	18.48	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,856.00000	1,611,000	16.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		16.00000	21,000	16.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10030	0.10290		18.17	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,147.00000	952,000	17.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		197.00000	262,000	17.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		596.00000	483,000	18.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		646.00000	793,000	18.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,985.00000	1,740,000	16.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		35.00000	50,000	16.70	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34070	10.49980		12.44	0.00	0	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		263.00000	187,000	12.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		163.00000	246,000	12.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		237.00000	169,000	12.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		187.00000	278,000	12.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		290.00000	207,000	12.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		140.00000	216,000	12.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		120.00000	190,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		320.00000	231,000	12.35	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		720.00000	574,000	11.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		20.00000	33,000	11.75	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		910.00000	758,000	12.49	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		10.00000	17,000	12.49	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,056.00000	901,000	13.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		6.00000	10,000	13.04	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		673.00000	529,000	11.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		23.00000	38,000	11.57	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		46.00000	87,000	11.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		496.00000	378,000	11.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		244.00000	347,000	13.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		194.00000	138,000	13.24	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48760	10.64900		13.63	0.00	0	5,716.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		351.00000	303,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		428.00000	541,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		329.00000	284,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		456.00000	572,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		374.00000	323,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		401.00000	511,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,229.00000	1,081,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		30.00000	43,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		965.00000	828,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		66.00000	90,000	13.00	0.00	0	1,625.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future			10.63440	10.79860		14.21	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		692.00000	596,000	13.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		283.00000	352,000	13.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		665.00000	572,000	13.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		306.00000	378,000	13.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		719.00000	620,000	13.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		260.00000	326,000	13.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.00930	11.18360		14.38	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		711.00000	655,000	15.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,020.00000	1,139,000	15.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		696.00000	641,000	15.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,055.00000	1,175,000	15.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		726.00000	669,000	15.10	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		985.00000	1,103,000	15.10	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			428.62700	422.69200			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			434.70300	428.68900			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.40500	384.25400			0.00	0	899.00
ALBI	On	02/08/2012	Index Future			394.92500	389.70500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.79830	7.96390		15.87	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		16.00000	2,000	22.45	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		152.00000	304,000	22.45	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		10.00000	1,000	23.54	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		196.00000	353,000	23.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	20/04/2012	Any day expiry	8.05	Call		25.00000	3,000	21.35	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Put		111.00000	255,000	21.35	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			6.41160	6.52790		11.62	0.00	1,500	500.00
ANY DAO	30/04/2012	Any day expiry	6.50	Call		77.00000	26,000	12.42	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.50	Put		49.00000	114,000	12.42	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Call		50.00000	16,000	12.82	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.55	Put		72.00000	154,000	12.82	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Call		111.00000	41,000	12.02	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	6.45	Put		33.00000	79,000	12.02	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			8.11480	8.24780		10.66	0.00	1,000	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Call		259.00000	142,000	11.67	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Put		11.00000	27,000	11.67	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Call		215.00000	105,000	11.16	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.05	Put		17.00000	40,000	11.16	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Call		305.00000	184,000	12.17	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Put		7.00000	19,000	12.17	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry			7.80980	7.95000		14.59	0.00	500	500.00
ANY DAO	30/04/2012	Any day expiry	7.95	Call		0.00000	42,000	16.23	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.95	Put		0.00000	182,000	16.23	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Call		0.00000	32,000	16.77	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	8.00	Put		0.00000	222,000	16.77	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.90	Call		0.00000	55,000	15.68	0.00	0	0.00
ANY DAO	30/04/2012	Any day expiry	7.90	Put		0.00000	145,000	15.68	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			8.12720	8.26100		11.39	2,324,379.20	286	22,624.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		624.00000	498,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		13.00000	21,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		576.00000	452,000	11.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		15.00000	25,000	11.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		671.00000	544,000	12.19	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		10.00000	17,000	12.19	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.16090	8.29490		12.40	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		295.00000	231,000	12.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		237.00000	307,000	12.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		271.00000	213,000	12.76	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		263.00000	339,000	12.76	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		320.00000	251,000	12.49	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		212.00000	277,000	12.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.19810	8.33360		12.93	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		472.00000	394,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		228.00000	285,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		445.00000	370,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		251.00000	311,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		501.00000	420,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		207.00000	261,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31040	9.39880		15.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,364.00000	2,278,000	15.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		265.00000	268,000	15.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,321.00000	2,235,000	15.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		272.00000	275,000	15.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,407.00000	2,321,000	15.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		258.00000	261,000	15.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95590	8.01030		10.88	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		97.00000	79,000	11.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		237.00000	273,000	11.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		83.00000	68,000	12.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		273.00000	312,000	12.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		113.00000	92,000	11.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		203.00000	236,000	11.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04450	8.10060		11.65	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		479.00000	436,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		87.00000	100,000	11.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		444.00000	403,000	11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		102.00000	117,000	11.39	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		517.00000	472,000	11.30	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		75.00000	86,000	11.30	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12920	8.18900		12.03	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		531.00000	488,000	11.51	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		146.00000	162,000	11.51	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		499.00000	458,000	11.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		164.00000	182,000	11.59	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		566.00000	519,000	11.44	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		131.00000	143,000	11.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	30/04/2012	Can-Do Future			0.02980	0.08550			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.10600	0.16470			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.21840	0.21150			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01890	0.01160			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.30030	0.20960			0.00	16,000	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00720	0.00550			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.60600	8.73550		14.40	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		98.00000	73,000	16.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		463.00000	567,000	16.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		89.00000	66,000	17.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		504.00000	610,000	17.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		109.00000	81,000	16.62	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		424.00000	525,000	16.62	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.73580	8.86910		15.76	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		410.00000	349,000	15.76	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		291.00000	363,000	15.76	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		387.00000	330,000	15.95	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		318.00000	394,000	15.95	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		434.00000	369,000	15.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		265.00000	333,000	15.60	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.86620	9.00140		16.17	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		712.00000	629,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		216.00000	268,000	15.10	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		681.00000	604,000	15.26	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		235.00000	293,000	15.26	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		744.00000	656,000	14.95	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		198.00000	245,000	14.95	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				390.22500	385.28300			0.00	0	205.00
GOVI	On 03/05/2012	GOVI		382.00	Call		32,830.00000	82,250,000		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		32,730.00000	82,150,000		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		32,930.00000	82,350,000		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				395.75700	390.74900			0.00	0	26.00
GOVI	On 02/08/2012	GOVI		390.00	Call		7,490.00000	57,570,000		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		7,390.00000	57,470,000		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		7,590.00000	57,670,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			173.74600	172.90700			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			176.20900	175.36000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			468.54900	468.54900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.20600	475.20600			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	18/04/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.62000	5.63000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.65000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.67000	5.68000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.69000	5.71000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.78000	5.82000			0.00	0	840.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.96000	6.01000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.13000	6.21000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.33000	6.41000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.54000	6.62000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.75000	6.83000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.43410	6.55190		10.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		283.00000	190,000	10.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		31.00000	56,000	10.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		243.00000	157,000	10.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		41.00000	73,000	10.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		325.00000	226,000	10.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		23.00000	42,000	10.62	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.49260	6.61130		12.61	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		447.00000	356,000	12.65	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		79.00000	106,000	12.65	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		411.00000	324,000	12.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		93.00000	124,000	12.64	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		487.00000	391,000	12.67	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		69.00000	91,000	12.67	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.53870	6.65760		13.65	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		476.00000	395,000	13.59	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		156.00000	194,000	13.59	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		444.00000	367,000	13.60	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		174.00000	216,000	13.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		510.00000	425,000	13.57	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		140.00000	174,000	13.57	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.51600	6.73100		3.06	0.00	0	12,719.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,915.00000	5,632,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,072.00000	5,789,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,757.00000	5,474,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.36	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,618.00000	941,000	2.97	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		6.00000	46,000	2.97	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		70.00000	282,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Put		841.00000	336,000	3.01	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		354.00000	846,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Put		291.00000	66,000	3.06	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	7.35	Call		2,037.00000	2,752,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	7.35	Put		3.00000	1,000	3.24	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.58700	6.82300		2.98	0.00	0	108.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,590.00000	4,292,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		44.00000	19,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,731.00000	4,436,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		38.00000	15,000	3.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,449.00000	4,147,000	3.23	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		51.00000	22,000	3.23	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			6.62600	6.88500		3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,347.00000	1,782,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,023.00000	724,000	3.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,427.00000	1,876,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		962.00000	677,000	3.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,270.00000	1,692,000	3.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,087.00000	774,000	3.36	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.66500	6.95700		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,111.00000	1,473,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,641.00000	1,254,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,169.00000	1,543,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,571.00000	1,196,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,054.00000	1,405,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,713.00000	1,315,000	3.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.19600	8.43900		13.06	18,755,720.80	152	30,640.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,175.00000	7,379,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		111.00000	18,000	13.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,584.00000	7,810,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		84.00000	13,000	13.59	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,771.00000	6,948,000	13.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		145.00000	25,000	13.49	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,274.00000	3,236,000	12.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		92.00000	351,000	12.68	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,772.00000	1,307,000	12.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		514.00000	1,345,000	12.87	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		1,660.00000	3,224,000	13.06	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,093.00000	361,000	13.06	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		3,985.00000	6,088,000	13.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		243.00000	50,000	13.40	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.27300	8.52300			9,588,050.40	80	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,622.00000	6,126,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,574.00000	1,761,000	13.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,894.00000	6,440,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,402.00000	1,631,000	13.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,361.00000	5,821,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		2,760.00000	1,903,000	13.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		4,909.00000	3,624,000	13.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,376.00000	3,408,000	13.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,158.00000	5,582,000	13.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		2,916.00000	2,023,000	13.81	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,101.00000	7,284,000	13.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		816.00000	1,316,000	13.29	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,279.00000	6,540,000	13.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		996.00000	1,574,000	13.30	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,676.00000	6,188,000	13.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Put		2,539.00000	1,734,000	13.87	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		6,495.00000	4,969,000	13.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,572.00000	2,363,000	13.43	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,048.00000	7,751,000	14.09	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,804.00000	1,190,000	14.09	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.33700	8.59600		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,891.00000	7,289,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,521.00000	3,562,000	14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,136.00000	7,565,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,327.00000	3,399,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,656.00000	7,023,000	14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,729.00000	3,738,000	14.80	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.40500	8.67400		14.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,376.00000	6,607,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,921.00000	5,751,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,582.00000	6,841,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,680.00000	5,538,000	14.58	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,174.00000	6,377,000	14.54	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,168.00000	5,970,000	14.54	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			215.39017	215.38376			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		384.00000	390,000		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		334.00000	340,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		434.00000	440,000		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			218.44344	218.43958			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		440.00000	443,000		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		390.00000	393,000		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		490.00000	493,000		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			259.35279	258.39498			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		7,395.00000	8,353,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		7,345.00000	8,303,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		7,445.00000	8,403,000		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			257.83983	256.87175			0.00	0	257.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	840,000		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	02/08/2012	Bond Future	257.00	Put		128.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	790,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		178.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	890,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		78.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.85100	6.04600		2.16	17,641,652.80	160	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,135.00000	4,622,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,253.00000	4,740,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,017.00000	4,503,000	2.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.86400	6.08000		2.18	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,152.00000	3,639,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		4.00000	2,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,260.00000	3,747,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		4.00000	1,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,045.00000	3,530,000	2.38	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		6.00000	2,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81600	6.06000		2.34	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,284.00000	1,645,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		395.00000	258,000	2.38	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,355.00000	1,724,000	2.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put		365.00000	237,000	2.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,215.00000	1,567,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		426.00000	281,000	2.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.73000	6.01200		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,089.00000	1,404,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		665.00000	475,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,143.00000	1,466,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		630.00000	448,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,036.00000	1,343,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		701.00000	503,000	2.25	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			191.51171	190.29282			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		293.00000	1,512,000		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		243.00000	1,462,000		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		343.00000	1,562,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.11700	7.33500		6.10	28,665,095.40	270	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,096.00000	7,076,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		6,303.00000	7,283,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,888.00000	6,868,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,602.00000	836,000	5.94	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		91.00000	305,000	5.94	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,058.00000	460,000	5.99	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		227.00000	609,000	5.99	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		844.00000	1,583,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		331.00000	90,000	6.08	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,098.00000	3,040,000	6.24	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		45.00000	6,000	6.24	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.19700	7.42800		6.09	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,669.00000	5,571,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		208.00000	117,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,848.00000	5,759,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		185.00000	102,000	6.54	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,489.00000	5,382,000	6.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		231.00000	130,000	6.52	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.25900	7.50400		6.59	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,581.00000	3,204,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,583.00000	1,199,000	6.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,702.00000	3,340,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,502.00000	1,134,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,461.00000	3,070,000	6.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		1,665.00000	1,267,000	6.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.32600	7.59000		6.05	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		736.00000	1,001,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,066.00000	4,302,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		781.00000	1,058,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,907.00000	4,156,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		693.00000	947,000	5.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,227.00000	4,452,000	5.85	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.41300	7.64100		7.38	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,550.00000	6,740,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,791.00000	6,981,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,308.00000	6,498,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.94	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,400.00000	2,259,000	7.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		11.00000	60,000	7.08	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		983.00000	1,869,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		420.00000	116,000	7.38	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.49600	7.73600		7.79	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,242.00000	5,249,000	8.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		511.00000	309,000	8.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		4,437.00000	5,458,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		468.00000	280,000	8.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,051.00000	5,042,000	8.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		559.00000	341,000	8.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.56100	7.81300		8.23	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,021.00000	3,755,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,124.00000	1,634,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,159.00000	3,911,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,024.00000	1,552,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,885.00000	3,602,000	8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,227.00000	1,720,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.63100	7.89700		8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,191.00000	3,898,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,715.00000	2,181,000	8.08	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,319.00000	4,040,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,613.00000	2,093,000	8.10	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,071.00000	3,762,000	8.07	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,826.00000	2,275,000	8.07	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.60800	5.77800		1.28	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,734.00000	3,009,000	1.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,812.00000	3,087,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,656.00000	2,931,000	1.43	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.43	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.58600	5.78700		1.21	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,997.00000	2,275,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,064.00000	2,342,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,930.00000	2,208,000	1.33	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		1.00000	0,000	1.33	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.43700	5.68000		1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		590.00000	788,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		222.00000	138,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		630.00000	833,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		204.00000	126,000	1.24	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		552.00000	744,000	1.23	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		241.00000	152,000	1.23	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.15000	5.46700		1.07	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		691.00000	900,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		212.00000	135,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		723.00000	936,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		199.00000	126,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		660.00000	864,000	1.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		226.00000	144,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.61800	7.85100			36,051,516.00	360	21,396.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,853.00000	6,158,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		4.00000	0,000	9.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,112.00000	6,419,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		2.00000	0,000	9.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,593.00000	5,897,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		5.00000	0,000	9.18	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,359.00000	1,289,000	8.45	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		93.00000	332,000	8.45	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,429.00000	627,000	8.54	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		301.00000	808,000	8.54	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,222.00000	2,239,000	8.70	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		396.00000	105,000	8.70	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,544.00000	3,783,000	8.90	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		83.00000	13,000	8.90	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.70100	7.94500			0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,773.00000	5,889,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		544.00000	330,000	9.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,982.00000	6,114,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		498.00000	300,000	9.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,567.00000	5,666,000	9.63	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		593.00000	363,000	9.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			7.76500	8.01900		9.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,476.00000	4,299,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,273.00000	1,752,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,628.00000	4,470,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,167.00000	1,665,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,326.00000	4,131,000	9.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,382.00000	1,843,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.83400	8.10100		9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,682.00000	4,478,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,929.00000	2,358,000	9.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,824.00000	4,635,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,820.00000	2,264,000	9.59	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,548.00000	4,327,000	9.54	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,047.00000	2,459,000	9.54	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.71600	7.94400		10.16	472,773.55	5	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,065.00000	7,442,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2.00000	0,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,338.00000	7,717,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,790.00000	7,167,000	10.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		2.00000	0,000	10.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,793.00000	1,625,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		84.00000	295,000	9.90	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,753.00000	841,000	10.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		276.00000	743,000	10.00	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,171.00000	2,176,000	10.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		539.00000	165,000	10.20	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,521.00000	3,797,000	10.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		128.00000	25,000	10.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.79200	8.02900		10.28	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,807.00000	5,943,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		713.00000	451,000	10.84	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,025.00000	6,179,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		656.00000	412,000	10.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,592.00000	5,709,000	10.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		775.00000	494,000	10.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.85500	8.10100		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,517.00000	4,353,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,673.00000	2,094,000	11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,676.00000	4,531,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,551.00000	1,990,000	11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,365.00000	4,181,000	11.32	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,803.00000	2,204,000	11.32	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.92100	8.17800		10.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,147.00000	3,870,000	10.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Put		4,141.00000	3,425,000	10.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,277.00000	4,018,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,990.00000	3,292,000	10.66	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,019.00000	3,725,000	10.62	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,294.00000	3,561,000	10.62	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.63900	8.88100		18.55	1,532,979.60	20	3,030.00
R209	On	03/05/2012	Bond Future	9.00	Call		1,700.00000	3,096,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		783.00000	257,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		1,947.00000	3,419,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		650.00000	200,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,472.00000	2,783,000	18.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		938.00000	327,000	18.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.70600	8.95500		18.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,351.00000	5,657,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,141.00000	1,496,000	19.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,579.00000	5,917,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,005.00000	1,392,000	19.34	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,128.00000	5,401,000	19.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,285.00000	1,607,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.76500	9.02000		21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,527.00000	5,621,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,679.00000	3,798,000	21.17	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,712.00000	5,831,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,485.00000	3,630,000	21.20	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,346.00000	5,413,000	21.14	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,880.00000	3,972,000	21.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.82700	9.09000		20.38	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,149.00000	6,237,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,827.00000	4,905,000	20.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,327.00000	6,437,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,627.00000	4,726,000	20.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,974.00000	6,039,000	20.20	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,034.00000	5,088,000	20.20	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			141.84985	141.09557			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,096.00000	2,850,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.05	Call		2,046.00000	2,800,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		2,146.00000	2,900,000		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			143.86066	143.09740			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		97.00000	861,000		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		47.00000	811,000		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		147.00000	911,000		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			119.46738	119.46008			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,260.00000	1,267,000		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		1,210.00000	1,217,000		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		1,310.00000	1,317,000		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			119.76398	119.75807			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		242.00000	236,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put		292.00000	286,000		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	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		192.00000	186,000		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			118.16971	117.80483			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,505.00000	2,870,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		2,455.00000	2,820,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		2,555.00000	2,920,000		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			118.31164	117.94292			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	312,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		57.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	262,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		107.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	362,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		7.00000	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			8.55400	8.79200		16.59	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,725.00000	5,516,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		182.00000	38,000	16.89	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,057.00000	5,879,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		141.00000	28,000	16.95	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,398.00000	5,154,000	16.83	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	9.20	Put		231.00000	52,000	16.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.62500	8.86900		16.94	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,834.00000	6,196,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,914.00000	1,322,000	17.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,080.00000	6,473,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,788.00000	1,227,000	17.26	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,594.00000	5,924,000	17.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,048.00000	1,424,000	17.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.68800	8.93900		18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,917.00000	6,049,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,445.00000	3,594,000	18.98	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,119.00000	6,276,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,264.00000	3,438,000	19.03	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,724.00000	5,830,000	18.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,639.00000	3,762,000	18.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.75600	9.01500		18.08	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,453.00000	6,568,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,568.00000	4,667,000	17.94	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,641.00000	6,778,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,374.00000	4,495,000	17.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,269.00000	6,361,000	17.91	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,768.00000	4,844,000	17.91	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2012	Bond Future			8.69300	8.94000			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	897,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,147.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	979,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,064.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	814,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,230.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.75800	9.01200			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	349,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,723.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	432,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,641.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	267,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,806.00000	1,000		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			1.24620	1.26960		15.96	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,214.00000	994,000	14.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		18.00000	32,000	14.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		775.00000	589,000	15.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		79.00000	127,000	15.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,704.00000	1,474,000	17.02	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		8.00000	12,000	17.02	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.26130	1.28500		16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		967.00000	801,000	15.95	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		225.00000	296,000	15.95	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		671.00000	551,000	16.86	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		429.00000	546,000	16.86	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,342.00000	1,144,000	15.50	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		100.00000	139,000	15.50	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27660	1.30080		17.63	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,093.00000	940,000	16.50	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		365.00000	454,000	16.50	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		828.00000	706,000	17.24	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		600.00000	720,000	17.24	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,430.00000	1,244,000	15.92	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		202.00000	258,000	15.92	0.00	0	0.00

Total for Derivatives :

342,499,905.05

126,478

1,067,544.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			540,000,000,000.00	108,000,000	27,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			20,700,000,000.00	207,000	14,529,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	21,201,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	29,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018			100.00000	100.00000			165,600,000.00	1,656,000	6,790,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			16,300,000,000.00	163,000	6,834,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			11,300,000,000.00	113,000	4,453,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,600,000.00
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	900,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL072On	31/10/2012	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
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
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL131On	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
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	1,365,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	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
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		500,000,000,000.00		5,000,000	5,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		14,300,000,000.00		143,000	7,942,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		2,200,000,000.00		22,000	13,961,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	310,000,000.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	478,000,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	50,000,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP55LOn	23/04/2012	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
BCP56LOn	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57LOn	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		17,100,000,000.00		171,000	3,431,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			157,000,000,000,000.00	1,157,000,000	757,000,000.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10,100,000,000.00	101,000	3,958,000.00
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			3,400,000,000.00	34,000	11,939,000.00
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			200,000,000,000.00	2,000,000	1,698,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN158	On	19/04/2013			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
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN176On	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
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
CLN192	On	24/08/2016			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
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
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00

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
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
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	0.00
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
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,500,000,000.00	35,000	2,247,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
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	0.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,468,600,000,000.00		264,686,000	78,061,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		66,050,300,000,000.00		660,503,000	123,158,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	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
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			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

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		9,390,000,000,000.00		93,900,000	47,200,000.00
ES18	On	20/04/2018			9.25000	9.25000		12,866,740,750,000.00		1,390,999,000	562,703,000.00
ES23	On	25/01/2023			10.00000	10.00000		1,800,000,000,000.00		180,000,000	467,100,000.00
ES26	On	02/04/2026			7.85000	7.85000		349,419,200,000.00		44,512,000	161,015,000.00
ES33	On	15/09/2033			7.50000	7.50000		3,287,452,500,000.00		438,327,000	298,304,000.00
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		25,600,000,000.00		256,000	4,890,000.00
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
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		180,000,000,000.00		1,800,000	600,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,800,000,000.00	28,000	1,449,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			18,100,000,000.00	181,000	94,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			1,920,000,000,000.00	240,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			91,800,000,000.00	918,000	918,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			2,394,000,000.00	266,000	4,690,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
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		26,018,000,000,000.00	260,180,000	260,180,000.00	260,180,000.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,230,000,000,000.00		52,300,000	26,005,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	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		4,169,500,000,000.00		41,695,000	20,902,000.00
HWAY3On	31/07/2035	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
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			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		10,000,000,000,000.00		100,000,000	100,000,000.00
IND230	On	24/07/2012			100.00000	100.00000		62,800,000,000,000.00		628,000,000	460,000,000.00
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			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,800,000,000.00		18,000	54,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		23,800,000,000.00		238,000	1,302,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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			1,140,000,000,000.00	11,400,000	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			4,500,000,000,000.00	45,000,000	15,000,000.00
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		35,600,000,000,000.00		356,000,000	82,000,000.00
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	18,266,329.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		434,800,000,000.00		4,348,000	4,356,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		3,880,000,000,000.00		38,800,000	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		11,100,000,000.00		111,000	3,854,000.00
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	0.00
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			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		80,700,000,000.00		807,000	8,532,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		11,100,000,000.00		111,000	5,953,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		366,600,000,000.00		3,666,000	2,444,000.00
NBK6A	On	19/04/2015			100.00000	100.00000		16,530,000,000.00		165,300	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

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		142,900,000,000.00		1,429,000	9,356,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

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			580,000,000.00	5,800,000	3,816,500.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			21,900,000.00	219,000	4,410,000.00
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			239,559,400,000.00	2,395,594	1,197,797.00
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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,560,000,000,000.00		245,600,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	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		13,300,000,000.00		133,000	193,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	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	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000		33,235,200,000,000.00		332,352,000	85,755,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			6.50000	6.71000			320,170,589,973,000.00	49,257,013,842	14,629,834,921.00
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			8.18000	8.42000			269,157,233,534,040.00	32,904,307,278	12,167,408,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			214.81058	214.77187			348,807,608,497,150.00	14,193,004,872	1,066,000,000.00
R197	On	07/12/2023	Spot Bond			1.87000	1.91000			1,739,025,946,130.00	929,960,399	380,600,000.00
R201	On	21/12/2014	Spot Bond			5.84500	6.03500			56,487,809,313,390.00	9,664,295,862	3,938,605,931.00
R202	On	07/12/2033	Spot Bond			2.24000	2.28000			6,671,230,213,760.00	2,978,227,774	1,376,309,340.00
R203	On	15/09/2017	Spot Bond			7.10000	7.31500			151,717,502,244,800.00	21,368,662,288	6,879,988,644.00

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			7.39500	7.62000			156,071,528,258,790.00	21,105,007,202	5,599,769,557.00
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			5.60500	5.77000			71,300,369,855,000.00	12,720,851,000	4,847,008,000.00
R207	On	15/01/2020	Spot Bond			7.60000	7.83000			133,880,491,920,000.00	17,615,854,200	6,939,476,000.00
R208	On	31/03/2021	Spot Bond			7.70000	7.92500			217,943,556,600,000.00	28,304,358,000	10,268,823,713.00
R209	On	31/03/2036	Spot Bond			8.62500	8.86500			188,443,027,875,000.00	21,848,467,000	11,732,767,951.00
R210	On	31/03/2028	Spot Bond			2.24000	2.28000			4,268,313,217,280.00	1,905,496,972	1,074,600,000.00
R211	On	31/01/2017	Spot Bond			0.63000	0.63000			1,376,325,517,770.00	2,184,643,679	2,268,000,000.00
R212	On	31/01/2022	Spot Bond			1.87500	1.91000			6,750,201,766,875.00	3,600,107,609	1,592,830,450.00
R213	On	28/02/2031	Spot Bond			8.54000	8.77500			76,220,499,180,000.00	8,925,117,000	2,875,212,606.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			61,943,635,000,000.00	9,529,790,000	4,057,290,000.00
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		10,000,000,000,000.00	100,000,000	100,000,000	50,000,000.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	50,000,000.00
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			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			490,000,000,000.00	4,900,000	4,900,000.00
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			5,360,000,000,000.00	53,600,000	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			412,500,000,000.00	4,125,000	19,448,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			19,900,000,000.00	199,000	2,419,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	6,926,000.00
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			7,407,600,000.00	74,076	37,038.00
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			66,000,000,000.00	660,000	660,000.00
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			11,700,000,000.00	117,000	173,000.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			20,700,000,000.00	207,000	2,914,000.00
SBS110	On	03/07/2013			100.00000	100.00000			980,000,000,000.00	9,800,000	9,200,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	2,142,000.00
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			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,720,000,000,000.00	0.00	17,200,000	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		2,000,000,000,000.00	0.00	20,000,000	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			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000		115,500,000,000,000.00	1,155,000,000	509,000,000.00	
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			957,000,000,000.00	9,570,000	4,785,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			12,700,000,000.00	127,000	2,948,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			205,278,200,000,000.00	2,052,782,000	1,026,606,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			63,410,400,000,000.00	634,104,000	219,205,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			27,450,200,000,000.00	274,502,000	174,102,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			47,160,000,000,000.00	471,600,000	141,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,846,100,000,000.00	38,461,000	19,708,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	1,484,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		11,610,700,000,000.00		116,107,000	58,156,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		8,000,000,000,000.00		80,000,000	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	12,900,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,642,000,000,000.00		66,420,000	33,420,000.00
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		10,800,000,000,000.00		108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							6,874,844,052,362,980.00	271,835,559,947	101,461,323,777.00
Grand Total:							6,874,844,394,862,890.00	'1,835,686,425	101,462,391,321.00