

Daily MTM Report

Daily summary for: 20/04/2012

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			7.86070	7.90520		14.46	78,096,054.50	9,935	244,546.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		669.00000	625,000	13.95	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		14.00000	14,000	13.95	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		622.00000	579,000	13.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		17.00000	18,000	13.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		716.00000	672,000	14.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		11.00000	11,000	14.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		123.00000	107,000	15.99	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		318.00000	346,000	15.99	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	16.60	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,157.00000	1,113,000	16.60	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		54.00000	47,000	18.62	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		649.00000	686,000	18.62	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		41.00000	36,000	19.66	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		786.00000	825,000	19.66	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		34.00000	30,000	20.27	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		879.00000	919,000	20.27	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		910.00000	865,000	14.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		5.00000	4,000	14.75	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		446.00000	406,000	13.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		41.00000	45,000	13.64	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		154.00000	134,000	15.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		249.00000	273,000	15.38	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		99.00000	86,000	16.60	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		394.00000	425,000	16.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		271.00000	239,000	14.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		116.00000	128,000	14.22	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		974.00000	1,014,000	20.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		29.00000	25,000	20.89	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		302.00000	268,000	14.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		97.00000	107,000	14.11	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,360.00000	1,402,000	23.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		15.00000	13,000	23.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		65.00000	57,000	17.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		560.00000	596,000	17.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		860.00000	816,000	14.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	5,000	14.38	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		80.00000	88,000	13.99	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		335.00000	299,000	13.99	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.96560	8.01060		16.00	52,851,756.00	6,635	22,378.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		856.00000	815,000	14.51	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		45.00000	49,000	14.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		813.00000	773,000	14.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		52.00000	57,000	14.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		901.00000	858,000	14.51	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		40.00000	42,000	14.51	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		60.00000	66,000	14.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		771.00000	732,000	14.52	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,193.00000	1,232,000	21.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		104.00000	98,000	21.06	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		378.00000	355,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		267.00000	289,000	15.82	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		170.00000	160,000	18.88	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		759.00000	794,000	18.88	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,284.00000	1,324,000	21.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		95.00000	90,000	21.49	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		928.00000	965,000	19.77	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		139.00000	131,000	19.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		482.00000	453,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		171.00000	187,000	15.09	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		600.00000	632,000	17.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		211.00000	198,000	17.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		297.00000	279,000	16.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		386.00000	413,000	16.66	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		614.00000	578,000	14.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		103.00000	112,000	14.54	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		691.00000	653,000	14.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		80.00000	87,000	14.53	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.06910	8.11490		16.55	847,255.50	105	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		627.00000	598,000	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		212.00000	229,000	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		600.00000	572,000	15.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		235.00000	253,000	15.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		658.00000	625,000	15.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		193.00000	206,000	15.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		366.00000	389,000	16.36	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		481.00000	458,000	16.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,185.00000	1,222,000	20.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		200.00000	191,000	20.37	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.18240	8.22910		17.02	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		644.00000	618,000	16.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		365.00000	386,000	16.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		622.00000	597,000	16.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		393.00000	415,000	16.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		666.00000	640,000	15.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		337.00000	358,000	15.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,177.00000	1,211,000	19.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		306.00000	293,000	19.87	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		581.00000	557,000	16.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		452.00000	475,000	16.65	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.38010	8.42720		17.73	0.00	0	659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		589.00000	576,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,140.00000	1,174,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		576.00000	564,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,177.00000	1,212,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		602.00000	589,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,103.00000	1,137,000	18.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04940	9.09230		18.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,318.00000	1,310,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		726.00000	761,000	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,299.00000	1,292,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		757.00000	793,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,337.00000	1,329,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		695.00000	730,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		460.00000	484,000	16.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,552.00000	1,533,000	16.59	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.12350	10.16640		19.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,901.00000	1,882,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		935.00000	959,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,878.00000	1,859,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		962.00000	986,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,924.00000	1,904,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		908.00000	931,000	18.66	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.86070	7.90520			14.46	251,542.40	32	758.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			7,207.00000	6,258,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		51,687.00000	55,188,000	17.59		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		6,524.00000	5,669,000	17.94		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		56,004.00000	59,599,000	17.94		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		7,976.00000	6,922,000	17.25		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		47,456.00000	50,852,000	17.25		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.96560	8.01060		16.00		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		51,111.00000	48,136,000	14.91		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		15,091.00000	16,616,000	14.91		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		48,160.00000	45,313,000	15.09		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		17,140.00000	18,793,000	15.09		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		54,210.00000	51,109,000	14.73		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		13,190.00000	14,589,000	14.73		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.06910	8.11490		16.55		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		53,793.00000	51,255,000	15.87		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		29,623.00000	31,665,000	15.87		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		51,481.00000	49,042,000	16.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		32,311.00000	34,452,000	16.06		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		56,217.00000	53,579,000	15.67		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		27,047.00000	28,989,000	15.67		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.66510	12.69210		13.07	17,452,507.80		1,378	64,029.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		875.00000	848,000	13.19		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		33.00000	33,000	13.19		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		828.00000	801,000	12.88		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		36.00000	36,000	12.88		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		923.00000	895,000	13.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		31.00000	30,000	13.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,602.00000	1,575,000	17.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		10.00000	10,000	17.42	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		177.00000	186,000	12.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		369.00000	351,000	12.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.82600	12.85300		14.05	12,749,044.00	994	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		275.00000	267,000	15.49	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		872.00000	891,000	15.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		264.00000	256,000	15.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		911.00000	930,000	15.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		287.00000	278,000	15.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		834.00000	852,000	15.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,547.00000	1,519,000	14.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		44.00000	43,000	14.01	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.98270	13.01080		14.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		882.00000	865,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		322.00000	333,000	13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		855.00000	838,000	13.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		345.00000	356,000	13.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		911.00000	893,000	13.55	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		301.00000	311,000	13.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09640	0.09700		19.45	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		51.00000	43,000	22.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,151.00000	1,203,000	22.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		10.00000	8,000	24.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,110.00000	2,168,000	24.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		257.00000	225,000	19.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		357.00000	385,000	19.14	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09780	0.09840		17.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		734.00000	691,000	16.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		194.00000	211,000	16.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		284.00000	264,000	18.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		744.00000	784,000	18.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,564.00000	1,505,000	16.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		24.00000	25,000	16.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09920	0.09980		18.27	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		915.00000	872,000	17.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		275.00000	292,000	17.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		458.00000	434,000	19.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		818.00000	854,000	19.08	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,694.00000	1,638,000	16.76	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		54.00000	58,000	16.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.38740	10.39360		11.88	21,263,007.80	2,047	47,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		199.00000	192,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		205.00000	205,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		178.00000	172,000	12.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		234.00000	235,000	12.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		223.00000	217,000	11.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		179.00000	180,000	11.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		156.00000	156,000	11.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		250.00000	243,000	11.84	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		622.00000	615,000	12.08	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		28.00000	28,000	12.08	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		808.00000	802,000	12.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		14.00000	15,000	12.86	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		953.00000	946,000	13.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		9.00000	9,000	13.45	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		576.00000	570,000	11.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		32.00000	33,000	11.88	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		69.00000	69,000	11.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		413.00000	406,000	11.74	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		300.00000	300,000	12.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		144.00000	137,000	12.42	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.53400	10.54000		13.34	54,250,100.00	5,150	8,281.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		296.00000	292,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		482.00000	484,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		276.00000	273,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		512.00000	515,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		290.00000	286,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		426.00000	428,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,117.00000	1,122,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		27.00000	38,000	13.00	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		854.00000	848,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		64.00000	64,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.68070	10.68740		14.06	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		615.00000	614,000	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		318.00000	323,000	13.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		590.00000	589,000	13.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		343.00000	348,000	13.50	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		641.00000	640,000	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		294.00000	299,000	13.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.06040	11.06870		13.95	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		647.00000	647,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,071.00000	1,080,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		633.00000	633,000	14.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,107.00000	1,116,000	14.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		662.00000	662,000	14.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,036.00000	1,045,000	14.59	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			431.06700	429.00100			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			437.16000	435.07200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			391.13500	389.41100			0.00	0	819.00
ALBI	On	02/08/2012	Index Future			396.66400	394.92100			0.00	0	198.00
ANY DA	On	20/04/2012	Any day expiry			7.82070	7.84450		12.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		0.00000	0,000	12.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		256.00000	279,000	12.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	20/04/2012	Any day expiry	8.15	Call		0.00000	0,000	12.61	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		306.00000	329,000	12.61	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		1.00000	0,000	12.61	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		207.00000	229,000	12.61	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			6.37670	6.39700		12.13	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		20.00000	15,000	13.38	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		123.00000	138,000	13.38	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		12.00000	9,000	14.01	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		165.00000	182,000	14.01	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		33.00000	25,000	12.76	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		86.00000	98,000	12.76	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.09280	8.10840		10.16	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		133.00000	118,000	11.35	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		25.00000	25,000	11.35	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		95.00000	81,000	10.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		37.00000	38,000	10.75	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		174.00000	159,000	11.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		16.00000	16,000	11.94	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.80430	7.84740		13.57	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		41.00000	28,000	15.43	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		144.00000	174,000	15.43	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		30.00000	20,000	16.05	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		183.00000	216,000	16.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		55.00000	38,000	14.81	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		108.00000	134,000	14.81	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.10750	8.12410		11.06	0.00	0	22,609.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		493.00000	476,000	11.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		19.00000	19,000	11.60	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		447.00000	430,000	11.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		23.00000	23,000	11.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		540.00000	523,000	11.92	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		16.00000	16,000	11.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.14070	8.15770		12.29	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		226.00000	217,000	12.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		305.00000	313,000	12.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		208.00000	199,000	12.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		337.00000	345,000	12.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		246.00000	236,000	12.39	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		275.00000	282,000	12.39	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.17820	8.19610		12.82	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		392.00000	378,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		285.00000	289,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		368.00000	355,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		311.00000	316,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		418.00000	403,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		261.00000	264,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.28560	9.29910		15.48	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	7.30	Call		2,273.00000	2,248,000	14.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		274.00000	262,000	14.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,230.00000	2,205,000	14.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		281.00000	269,000	14.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,316.00000	2,291,000	15.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		267.00000	255,000	15.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.91970	7.95330		10.22	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		69.00000	60,000	11.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		266.00000	290,000	11.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		58.00000	50,000	11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		305.00000	330,000	11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		82.00000	71,000	11.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		229.00000	251,000	11.19	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.00760	8.04150		11.12	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		426.00000	401,000	10.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		93.00000	102,000	10.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		392.00000	368,000	11.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		109.00000	119,000	11.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		462.00000	436,000	10.94	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		79.00000	87,000	10.94	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.09280	8.12750		11.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		479.00000	455,000	11.23	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		155.00000	166,000	11.23	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		448.00000	425,000	11.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		174.00000	186,000	11.30	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		511.00000	486,000	11.17	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		137.00000	147,000	11.17	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.01860	0.03090			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.10290	0.11590			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.24180	0.23500			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01100	0.01070			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.21390	0.20630			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00420	0.00430			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.64660	8.65040		13.68	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		75.00000	67,000	15.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		525.00000	520,000	15.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		67.00000	60,000	16.00	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		567.00000	563,000	16.00	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		83.00000	75,000	15.57	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		483.00000	478,000	15.57	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.77630	8.78000		15.50	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		361.00000	357,000	15.36	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		331.00000	331,000	15.36	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		340.00000	337,000	15.50	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		360.00000	361,000	15.50	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	17/09/2012	Foreign Exchange Future	8.70	Call		383.00000	379,000	15.21	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		303.00000	303,000	15.21	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			8.90670	8.91160		16.13	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		649.00000	651,000	14.98	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		243.00000	250,000	14.98	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		622.00000	624,000	15.13	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		266.00000	273,000	15.13	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		677.00000	679,000	14.84	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		221.00000	228,000	14.84	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			391.95200	390.27600			0.00	0	205.00	
GOVI On	03/05/2012	GOVI	382.00	Call		82,760.00000	99,520,000		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		82,660.00000	99,420,000		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		82,860.00000	99,620,000		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			397.49200	395.79900			0.00	0	26.00	
GOVI On	02/08/2012	GOVI	390.00	Call		57,990.00000	74,920,000		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	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		57,890.00000	74,820,000		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		58,090.00000	75,020,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			173.91700	173.85800			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			176.37600	176.31900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			470.99600	470.99600			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			477.68900	477.68900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.66000	5.67000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.67000	5.69000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.70000	5.72000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.77000	5.78000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.93000	5.97000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.10000	6.15000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.29000	6.34000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.50000	6.55000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.71000	6.76000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40210	6.42290		9.90	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		179.00000	162,000	10.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		56.00000	60,000	10.15	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		146.00000	131,000	10.02	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		73.00000	79,000	10.02	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		215.00000	197,000	10.27	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		42.00000	45,000	10.27	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.46140	6.48260		12.10	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		344.00000	326,000	12.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		104.00000	108,000	12.21	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		312.00000	294,000	12.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		122.00000	126,000	12.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		379.00000	360,000	12.23	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		89.00000	92,000	12.23	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.50600	6.52730		13.29	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		6.34	Call		383.00000	366,000	13.23	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		193.00000	197,000	13.23	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		355.00000	338,000	13.25	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		215.00000	219,000	13.25	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		413.00000	395,000	13.21	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		173.00000	176,000	13.21	0.00	0	0.00
R157 On	03/05/2012	Bond Future				6.45600	6.52300		2.97	0.00	0	12,719.00
R157 On	03/05/2012	Bond Future		8.25	Call		5,608.00000	5,833,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.25	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Call		5,766.00000	5,990,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Call		5,451.00000	5,675,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Put		950.00000	748,000	2.92	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Call		32.00000	54,000	2.92	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Call		248.00000	355,000	2.97	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Put		325.00000	208,000	2.97	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Call		814.00000	1,007,000	3.05	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Put		57.00000	26,000	3.05	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		7.35	Call		2,728.00000	2,953,000	3.23	0.00	0	0.00
R157 On	03/05/2012	Bond Future		7.35	Put		0.00000	1,000	3.23	0.00	0	1,500.00
R157 On	02/08/2012	Bond Future				6.52300	6.59600		2.89	0.00	0	108.00
R157 On	02/08/2012	Bond Future		8.00	Call		4,261.00000	4,483,000	3.15	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.00	Put		16.00000	11,000	3.15	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	02/08/2012	Bond Future	8.05	Call		4,405.00000	4,628,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		12.00000	9,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,116.00000	4,337,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		18.00000	13,000	3.15	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.56000	6.63800		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,722.00000	1,866,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		698.00000	620,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,816.00000	1,964,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		651.00000	577,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,630.00000	1,770,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		747.00000	664,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.59400	6.67900		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,380.00000	1,497,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,197.00000	1,095,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,452.00000	1,572,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,141.00000	1,042,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,312.00000	1,425,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,258.00000	1,152,000	2.95	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.09600	8.17700		12.70	55,960,533.00	450	30,990.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,552.00000	8,328,000	13.43	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	9.00	Put		9.00000	3,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,985.00000	8,763,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		6.00000	2,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,118.00000	7,891,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		13.00000	5,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		3,018.00000	2,379,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		315.00000	457,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		1,114.00000	747,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,335.00000	1,749,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,311.00000	3,969,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		266.00000	142,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,248.00000	7,013,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		27.00000	11,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.17000	8.25400		13.47	0.00	0	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,241.00000	6,803,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,697.00000	1,464,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,559.00000	7,135,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,571.00000	1,352,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,929.00000	6,477,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,832.00000	1,585,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,478.00000	3,089,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,440.00000	3,846,000	13.47	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,683.00000	6,221,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,945.00000	1,688,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,092.00000	6,504,000	13.13	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	7.66	Call		1,303.00000	1,510,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,362.00000	5,805,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,575.00000	1,813,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,304.00000	6,869,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,671.00000	1,441,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,806.00000	4,329,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,378.00000	2,697,000	13.33	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,883.00000	8,507,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,144.00000	972,000	14.18	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.23200	8.31800		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,288.00000	7,797,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,386.00000	3,095,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,568.00000	8,087,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,226.00000	2,946,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,012.00000	7,511,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,552.00000	3,251,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.29800	8.38600		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,441.00000	6,883,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,413.00000	5,052,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,686.00000	7,138,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,211.00000	4,861,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,208.00000	6,640,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,629.00000	5,259,000	13.97	0.00	0	0.00
R186	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.62085	215.71430			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		714.00000	621,000		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		664.00000	571,000		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		764.00000	671,000		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			218.66898	218.76681			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		767.00000	669,000		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		717.00000	619,000		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		817.00000	719,000		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			259.47556	259.91862			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,919.00000	8,476,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		8,869.00000	8,426,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	250.95	Call		8,969.00000	8,526,000		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			257.95446	258.40739			51,590,892.00	200	457.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,407.00000	954,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,357.00000	904,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,457.00000	1,004,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.79900	5.86500		2.09	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,587.00000	4,752,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,705.00000	4,870,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,468.00000	4,633,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.80700	5.88100		2.09	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,600.00000	3,767,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		2.00000	0,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,708.00000	3,876,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,491.00000	3,659,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	1,000	2.30	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			5.75800	5.83800		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,602.00000	1,728,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		260.00000	222,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,681.00000	1,810,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		239.00000	204,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,525.00000	1,648,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		284.00000	243,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.66700	5.75600		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,336.00000	1,444,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		454.00000	402,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,398.00000	1,508,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		427.00000	377,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,275.00000	1,381,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		481.00000	427,000	2.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			191.61187	191.59177			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,592.00000	1,612,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,542.00000	1,562,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,642.00000	1,662,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.01600	7.10300		5.87	0.00	0	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,139.00000	7,534,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,347.00000	7,741,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,932.00000	7,326,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		751.00000	502,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		284.00000	429,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		386.00000	225,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		598.00000	832,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,617.00000	1,976,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		61.00000	25,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,100.00000	3,492,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		3.00000	0,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.09100	7.18300		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,609.00000	5,985,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		94.00000	71,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,799.00000	6,178,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		82.00000	62,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,420.00000	5,793,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		108.00000	82,000	6.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.14900	7.24500		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,168.00000	3,436,000	6.46	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	7.75	Put		1,105.00000	976,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,307.00000	3,581,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,043.00000	919,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,032.00000	3,295,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,171.00000	1,036,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.21100	7.31200		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		909.00000	1,023,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,155.00000	3,872,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		968.00000	1,087,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,011.00000	3,733,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		853.00000	962,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,303.00000	4,015,000	5.53	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.31700	7.39400		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,839.00000	7,246,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,081.00000	7,487,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,597.00000	7,004,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		2,149.00000	1,772,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		49.00000	79,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,932.00000	2,296,000	7.30	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	03/05/2012	Bond Future	7.75	Put		79.00000	37,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.39700	7.47700		7.55	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,313.00000	5,670,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		277.00000	227,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,521.00000	5,883,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		247.00000	201,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,103.00000	5,456,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		306.00000	251,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.45900	7.54200		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,720.00000	3,985,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,506.00000	1,363,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,878.00000	4,149,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,426.00000	1,289,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,564.00000	3,823,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,589.00000	1,440,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.52400	7.61000		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,821.00000	4,070,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,005.00000	1,848,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,966.00000	4,220,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,920.00000	1,768,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,678.00000	3,922,000	7.70	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,093.00000	1,931,000	7.70	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.56600	5.63300		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,969.00000	3,077,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,047.00000	3,155,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,891.00000	2,999,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.53900	5.61700		1.15	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,232.00000	2,340,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,299.00000	2,408,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,165.00000	2,273,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.39000	5.48100		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		743.00000	822,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		144.00000	118,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		787.00000	868,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		131.00000	107,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		700.00000	777,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		159.00000	130,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.09900	5.20700		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		845.00000	921,000	1.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Put		131.00000	110,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		881.00000	958,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		123.00000	102,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		810.00000	885,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		141.00000	118,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.51700	7.59400		8.43	0.00	0	21,396.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,294.00000	6,732,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,555.00000	6,993,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,033.00000	6,471,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		1,144.00000	840,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		323.00000	457,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		510.00000	326,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		827.00000	1,081,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,337.00000	2,739,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		67.00000	31,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,912.00000	4,346,000	8.81	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		6.00000	2,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.59700	5.61700		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		17,896.00000	6,372,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		0.00000	239,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Call		18,151.00000	6,601,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		0.00000	213,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		17,641.00000	6,142,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1.00000	265,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.65800	7.74000		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,283.00000	4,574,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,602.00000	1,454,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,457.00000	4,754,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,519.00000	1,376,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,111.00000	4,396,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,689.00000	1,534,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.72300	7.80800		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,454.00000	4,730,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,199.00000	2,034,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,614.00000	4,895,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,109.00000	1,948,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,297.00000	4,567,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,294.00000	2,123,000	9.24	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.61600	7.69700		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,558.00000	8,055,000	10.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,833.00000	8,329,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,283.00000	7,780,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,487.00000	1,116,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		273.00000	399,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		719.00000	475,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		737.00000	990,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,243.00000	2,681,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		116.00000	57,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,901.00000	4,390,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		13.00000	5,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.68900	7.77300		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,014.00000	6,445,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		409.00000	338,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,249.00000	6,686,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		369.00000	303,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,778.00000	6,203,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		450.00000	372,000	10.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.74900	7.83600		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,353.00000	4,676,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,983.00000	1,798,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,534.00000	4,864,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,883.00000	1,705,000	11.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Call		4,175.00000	4,491,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,087.00000	1,895,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.81200	7.90200		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,749.00000	4,027,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,196.00000	2,963,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,904.00000	4,188,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,071.00000	2,844,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,602.00000	3,873,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,331.00000	3,090,000	10.13	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.61000	8.67600		18.22	2,306,538.30	30	3,060.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,798.00000	3,233,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		258.00000	158,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,119.00000	3,572,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		199.00000	118,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,489.00000	2,902,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		332.00000	211,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.67700	8.74500		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,408.00000	5,786,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,558.00000	1,393,000	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Call		5,664.00000	6,050,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,450.00000	1,293,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,156.00000	5,525,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,673.00000	1,499,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.73600	8.80500		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,343.00000	5,654,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,836.00000	3,602,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,555.00000	5,874,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,669.00000	3,443,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,134.00000	5,437,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,009.00000	3,766,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.79700	8.86800		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,952.00000	6,261,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,939.00000	4,694,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,156.00000	6,470,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,765.00000	4,525,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,751.00000	6,054,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,119.00000	4,868,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			142.48127	141.90913			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,909.00000	3,481,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		2,859.00000	3,431,000		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		2,959.00000	3,531,000		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			144.49541	143.91731			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		917.00000	1,495,000		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		867.00000	1,445,000		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		967.00000	1,545,000		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			119.55760	119.49649			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,296.00000	1,358,000		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		1,246.00000	1,308,000		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		1,346.00000	1,408,000		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			119.85086	119.79059			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call		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
R211	On	02/08/2012	Bond Future	120.00	Put		209.00000	149,000		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		259.00000	199,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		159.00000	99,000		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			118.68189	118.31580			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		3,016.00000	3,382,000		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		2,966.00000	3,332,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		3,066.00000	3,432,000		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			118.82638	118.45683			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		457.00000	826,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		407.00000	776,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		507.00000	876,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.46000	8.53600		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,651.00000	6,270,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		24.00000	10,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		6,017.00000	6,640,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		17.00000	7,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,286.00000	5,900,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		35.00000	16,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.52800	8.60600		16.58	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,276.00000	6,755,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,247.00000	1,085,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,556.00000	7,044,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,155.00000	1,002,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,000.00000	6,469,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,345.00000	1,174,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.59000	8.66900		18.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,998.00000	6,388,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,390.00000	3,140,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,229.00000	6,628,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,238.00000	2,996,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,771.00000	6,153,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,550.00000	3,291,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.65600	8.73700		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,537.00000	6,916,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,485.00000	4,217,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,756.00000	7,142,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,322.00000	4,061,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,321.00000	6,693,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,653.00000	4,378,000	17.56	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	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.65900	8.72500			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		627.00000	1,185,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		709.00000	1,268,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		544.00000	1,102,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.72400	8.79100			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		75.00000	634,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		157.00000	717,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	551,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		8.00000	0,000		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			1.24440	1.25240		15.11	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,045.00000	969,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		21.00000	25,000	14.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		624.00000	557,000	14.34	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		100.00000	113,000	14.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,532.00000	1,453,000	16.49	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		8.00000	9,000	16.49	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.25960	1.26760		16.08	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		825.00000	769,000	15.42	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		257.00000	281,000	15.42	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		560.00000	519,000	16.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		492.00000	531,000	16.30	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,184.00000	1,116,000	15.02	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		116.00000	128,000	15.02	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27510	1.28310		17.23	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		961.00000	910,000	16.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		410.00000	439,000	16.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		717.00000	677,000	16.83	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		666.00000	706,000	16.83	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,279.00000	1,217,000	15.53	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		228.00000	246,000	15.53	0.00	0	0.00

Total for Derivatives :										347,619,231.30	26,956	1,093,393.00
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i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			13,960,600,000.00	139,606	69,803.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	27,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,507,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	10,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,898,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	11,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,499,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,750,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On 20/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On 31/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On	20/12/2019	Spot Bond	100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		136,500,000,000.00		1,365,000	1,365,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	4,000,000.00	
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
ACL164	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,899,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	17,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000		450,000,000,000.00		4,500,000	2,250,000.00
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	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60	On 30/06/2035	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
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,599,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000		360,000,000,000.00		360,000	180,000.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,999,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		40,000,000,000.00		400,000	12,032,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	50,000,000.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	360,000,000.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	150,000,000.00
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			160,000,000,000.00	1,600,000	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	52,310,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
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		5,000,000,000,000.00	50,000,000	50,000,000	25,000,000.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	77,796,386.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	126,199,389.00
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			200,000,000,000.00	2,000,000	15,160,000.00
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			0.00	0	80,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	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	900,000,000.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		2,500,000,000.00		25,000	47,200,206.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		77,052,500,000.00		8,330,000	466,730,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		200,000,000.00		20,000	44,000,529.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		211,950,000.00		27,000	13,827,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		915,187,500,000.00		122,025,000	271,206,731.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,898,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			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			1,218,920,600,000.00	12,189,206	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			14,511,200,000.00	145,112	72,556.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	91,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000				0.00	0	4,598,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000				0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500				0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	4,498,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000				0.00	0	20,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			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
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000				0.00	0	1,098,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			40,000,000.00	400,000	200,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
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			7,256,000,000.00	907,000	945,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	96,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,298,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,799,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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		40,000,000,000.00		400,000	200,000.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		400,000,000,000.00		4,000,000	6,494,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,297,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,999,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,398,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		41,000,000,000,000.00		410,000,000	120,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,499,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,197,797.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	67,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	88,598,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.44500	6.51000		114,666,088,600,000.00	17,791,480,000	17,791,480,000	16,477,856,921.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.08500	8.16500		138,962,902,155,000.00	17,187,743,000	17,187,743,000	10,474,330,506.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			215.20193	215.26305		48,420,434,250,000.00	225,000,000	225,000,000	1,542,000,000.00
R197	On	07/12/2023			1.87000	1.85000		892,436,073,540.00	477,238,542	477,238,542	776,550,000.00
R201	On	21/12/2014			5.79500	5.86000		9,984,779,205,000.00	1,722,999,000	1,722,999,000	3,748,299,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.24000	2.24000			208,484,550,400.00	93,073,460	1,424,450,000.00
R203	On	15/09/2017	Spot Bond			7.00500	7.09000			43,623,567,450,000.00	6,227,490,000	7,970,614,644.00
R204	On	21/12/2018	Spot Bond			7.30500	7.38000			26,909,384,670,000.00	3,683,694,000	6,182,863,494.00
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			5.56500	5.63000			8,798,487,600,000.00	1,581,040,000	4,620,303,000.00
R207	On	15/01/2020	Spot Bond			7.50500	7.58000			28,472,231,842,000.00	3,793,768,400	6,143,981,900.00
R208	On	31/03/2021	Spot Bond			7.60500	7.68500			60,242,665,275,000.00	7,921,455,000	9,810,849,891.00
R209	On	31/03/2036	Spot Bond			8.60000	8.66500			49,858,439,800,000.00	5,797,493,000	10,992,251,309.00
R210	On	31/03/2028	Spot Bond			2.21000	2.24000			957,814,000,000.00	433,400,000	1,236,000,000.00
R211	On	31/01/2017	Spot Bond			0.62000	0.63000			302,497,380,000.00	487,899,000	2,667,695,000.00
R212	On	31/01/2022	Spot Bond			1.83000	1.86500			2,071,011,000,000.00	1,131,700,000	1,977,145,000.00
R213	On	28/02/2031	Spot Bond			8.45000	8.52500			24,121,665,750,000.00	2,854,635,000	3,383,690,006.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,638,186,500,000.00	2,559,721,000	3,861,582,116.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	19,499,000.00
SBK8	On	10/04/2013			100.00000	100.00000			0.00	0	2,499,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	59,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,799,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000		30,000,000,000,000.00	300,000,000	300,000,000	1,134,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN835	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN909	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012			100.00000	100.00000		18,600,000,000,000.00		186,000,000	93,000,000.00
SYN913	On	19/07/2012			100.00000	100.00000		14,200,000,000,000.00		142,000,000	61,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000		160,000,000.00	160,000,000.00	1,600,000	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	18/07/2039	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			0.00	0	2,999,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	1,024,200,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	210,900,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	131,302,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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				0.00	0	501,054,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	37,420,000.00
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				0.00	0	605,403,815.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :										691,967,376,450,940.00	75,256,262,326	103,484,499,999.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							691,967,724,070,171.00	'5,256,289,282	103,485,593,392.00
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