



Daily MTM Report

Daily summary for: 09/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			8.07410	7.96350		14.15	247,115,904.60	30,606	255,021.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		718.00000	827,000	15.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		5.00000	3,000	15.38	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		669.00000	777,000	15.11	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		6.00000	3,000	15.11	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		767.00000	876,000	15.79	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		4.00000	2,000	15.79	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		97.00000	142,000	14.51	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		234.00000	168,000	14.51	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	0,000	19.50	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,214.00000	1,324,000	19.50	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		32.00000	49,000	17.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		569.00000	475,000	17.43	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		23.00000	34,000	18.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		710.00000	610,000	18.63	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		18.00000	27,000	19.43	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		805.00000	703,000	19.43	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		965.00000	1,075,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		2.00000	1,000	17.44	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		478.00000	583,000	14.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		15.00000	9,000	14.04	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		130.00000	189,000	14.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		167.00000	115,000	14.03	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		73.00000	108,000	15.23	648,000.00	6,000	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		310.00000	234,000	15.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		271.00000	358,000	13.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		58.00000	34,000	13.47	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		901.00000	798,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		14.00000	22,000	20.23	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		308.00000	399,000	13.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		45.00000	25,000	13.36	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,293.00000	1,185,000	22.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		6.00000	9,000	22.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		41.00000	63,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		478.00000	389,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		915.00000	1,025,000	17.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		2.00000	1,000	17.03	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		34.00000	18,000	13.25	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		347.00000	442,000	13.25	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		236.00000	319,000	13.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		73.00000	45,000	13.58	0.00	0	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			8.18130	8.06950		15.32	34,844,156.70	4,259	35,274.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		895.00000	1,002,000	14.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		26.00000	21,000	14.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		848.00000	954,000	14.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		29.00000	23,000	14.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		942.00000	1,049,000	14.65	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		23.00000	18,000	14.65	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		34.00000	26,000	14.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		803.00000	907,000	14.00	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,113.00000	1,022,000	19.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		82.00000	103,000	19.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		366.00000	439,000	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		197.00000	158,000	14.38	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		144.00000	179,000	17.44	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		675.00000	598,000	17.44	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,205.00000	1,112,000	20.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		74.00000	93,000	20.26	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		845.00000	762,000	18.40	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		114.00000	143,000	18.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		483.00000	570,000	13.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		114.00000	89,000	13.81	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		516.00000	448,000	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		185.00000	229,000	16.50	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		276.00000	337,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		307.00000	256,000	15.13	0.00	0	2,000.00

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	7.50	Call		633.00000	730,000	13.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		64.00000	49,000	13.80	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		716.00000	816,000	13.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		47.00000	35,000	13.79	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28540	8.17300		15.93	9,329,360.40	1,126	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		629.00000	717,000	14.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		156.00000	132,000	14.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		596.00000	683,000	14.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		173.00000	148,000	14.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		663.00000	753,000	14.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		140.00000	118,000	14.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		293.00000	251,000	14.94	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		466.00000	536,000	14.94	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,100.00000	1,022,000	19.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		173.00000	207,000	19.19	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		0.00000	406,000	16.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		0.00000	421,000	16.12	2,526,000.00	6,000	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		0.00000	625,000	17.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		0.00000	310,000	17.27	1,860,000.00	6,000	6,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.39920	8.28600		16.50	6,005,428.00	715	9,338.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		635.00000	708,000	14.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		299.00000	259,000	14.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		611.00000	681,000	14.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		325.00000	282,000	14.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		660.00000	737,000	14.75	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	18/03/2013	Foreign Exchange Future	7.90	Put		274.00000	238,000	14.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,094.00000	1,020,000	18.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		280.00000	319,000	18.77	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		567.00000	632,000	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		381.00000	333,000	15.36	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.60920	8.49310		17.22	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		574.00000	628,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,059.00000	997,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		561.00000	614,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,096.00000	1,033,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		588.00000	643,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,023.00000	962,000	17.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.28050	9.16940		18.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,326.00000	1,393,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		657.00000	613,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,306.00000	1,372,000	16.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		687.00000	642,000	16.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,347.00000	1,414,000	16.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		628.00000	584,000	16.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		410.00000	378,000	15.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,579.00000	1,658,000	15.79	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.35460	10.24350		19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,907.00000	1,984,000	18.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		864.00000	829,000	18.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,886.00000	1,964,000	18.16	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	14/12/2015	Foreign Exchange Future	9.25	Put		893.00000	859,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,927.00000	2,005,000	17.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		834.00000	800,000	17.93	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.07410	7.96350		14.15	24,222.30	3	693.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			4,729.00000	7,211,000	16.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			43,379.00000	34,801,000	16.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			4,148.00000	6,310,000	16.67	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			47,798.00000	38,900,000	16.67	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			5,444.00000	8,252,000	15.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			39,094.00000	30,842,000	15.95	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.18130	8.06950		15.32	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			51,632.00000	60,804,000	13.81	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			9,722.00000	7,714,000	13.81	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			48,304.00000	56,973,000	13.81	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put			11,394.00000	8,883,000	13.81	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call			55,391.00000	64,753,000	13.81	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put			8,481.00000	6,663,000	13.81	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.28540	8.17300		15.93	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call			52,772.00000	60,326,000	14.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put			22,792.00000	19,106,000	14.44	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call			50,223.00000	57,558,000	14.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put			25,243.00000	21,338,000	14.64	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call			55,450.00000	63,381,000	14.31	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put			20,470.00000	17,161,000	14.31	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			12.99610	12.85300		12.65	2,183,344.80	168	68,806.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,015.00000	1,155,000	15.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		12.00000	9,000	15.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		966.00000	1,106,000	15.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		13.00000	10,000	15.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,064.00000	1,205,000	15.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		11.00000	9,000	15.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,754.00000	1,897,000	18.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	1,000	18.05	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		75.00000	47,000	12.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		428.00000	543,000	12.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.16180	13.01680		13.27	6,673,032.60	507	1,938.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		254.00000	320,000	14.13	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		687.00000	608,000	14.13	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		242.00000	305,000	14.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		725.00000	643,000	14.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		267.00000	335,000	13.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		650.00000	573,000	13.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,694.00000	1,834,000	14.98	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		27.00000	22,000	14.98	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.32150	13.17620		13.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		937.00000	1,045,000	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		211.00000	174,000	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		904.00000	1,010,000	12.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		228.00000	189,000	12.41	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	14/12/2012	Foreign Exchange Future	12.40	Call		972.00000	1,081,000	12.31	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		196.00000	160,000	12.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10150	0.09980		17.85	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		45.00000	69,000	20.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		865.00000	719,000	20.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		4.00000	8,000	23.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,824.00000	1,658,000	23.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		339.00000	451,000	17.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		159.00000	101,000	17.94	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10300	0.10130		17.15	2,575.00	25	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		933.00000	1,079,000	16.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		103.00000	79,000	16.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		352.00000	441,000	17.91	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		522.00000	441,000	17.91	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,842.00000	2,010,000	18.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		12.00000	10,000	18.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10450	0.10270		17.35	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,103.00000	1,252,000	16.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		173.00000	142,000	16.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		535.00000	637,000	18.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		605.00000	527,000	18.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,960.00000	2,134,000	17.39	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		30.00000	24,000	17.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.44530	10.34860		10.89	1,253,436.00	120	45,886.00

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	10.40	Call		127.00000	172,000	10.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		178.00000	127,000	10.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		109.00000	148,000	10.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		210.00000	153,000	10.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		148.00000	199,000	10.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		149.00000	104,000	10.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		125.00000	84,000	10.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		174.00000	229,000	10.57	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		560.00000	651,000	10.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		11.00000	6,000	10.93	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		754.00000	848,000	12.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		5.00000	3,000	12.40	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		902.00000	997,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		3.00000	2,000	13.50	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		513.00000	602,000	10.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		14.00000	7,000	10.56	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		42.00000	21,000	10.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		341.00000	416,000	10.03	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		281.00000	217,000	11.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		80.00000	112,000	11.45	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.59310	10.49480		12.31	5,455,446.50	515	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		228.00000	244,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		459.00000	376,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		210.00000	249,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		491.00000	431,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		248.00000	265,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		429.00000	347,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,061.00000	1,160,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		16.00000	17,000	12.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		790.00000	876,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		45.00000	33,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.74120	10.64080		13.05	56,960,583.60	5,303	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		550.00000	597,000	12.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		299.00000	246,000	12.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		525.00000	570,000	12.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		324.00000	269,000	12.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		576.00000	625,000	12.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		275.00000	224,000	12.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.15070	11.04220		13.93	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		647.00000	668,000	14.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,098.00000	1,010,000	14.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		632.00000	653,000	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,133.00000	1,045,000	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		662.00000	683,000	14.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,063.00000	975,000	14.43	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			433.32900	435.95500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			439.87100	442.54000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			392.48500	394.48900			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			398.41100	400.44800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.07430	8.00910		9.24	226,080.40	28	17,609.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		369.00000	430,000	10.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		10.00000	6,000	10.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		324.00000	383,000	10.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		15.00000	9,000	10.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		416.00000	479,000	10.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		7.00000	5,000	10.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.11580	8.05010		10.79	4,057,900.00	500	3,035.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		140.00000	164,000	11.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		326.00000	285,000	11.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		126.00000	147,000	11.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		362.00000	318,000	11.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		156.00000	182,000	11.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		292.00000	253,000	11.05	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.16360	8.09730		11.60	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		292.00000	328,000	11.52	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		284.00000	254,000	11.52	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		271.00000	304,000	11.59	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		313.00000	280,000	11.59	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		315.00000	353,000	11.45	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		257.00000	229,000	11.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38340	9.30670		14.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,226.00000	2,299,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		219.00000	216,000	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
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,182.00000	2,255,000	14.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		225.00000	222,000	14.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,270.00000	2,343,000	14.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		213.00000	210,000	14.46	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.03320	7.94980		8.44	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		32.00000	50,000	9.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		232.00000	167,000	9.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		24.00000	39,000	9.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		274.00000	206,000	9.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		41.00000	64,000	8.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		191.00000	131,000	8.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.12310	8.03860		9.95	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		395.00000	465,000	10.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		65.00000	51,000	10.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		359.00000	425,000	10.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		79.00000	61,000	10.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		434.00000	506,000	10.11	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		54.00000	42,000	10.11	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.21010	8.12370		10.63	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		445.00000	508,000	10.33	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		125.00000	102,000	10.33	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		413.00000	474,000	10.36	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		143.00000	118,000	10.36	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		479.00000	547,000	10.40	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	7.75	Put		109.00000	91,000	10.40	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.14750	0.10270			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.09890	0.22600			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00560	0.00590			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.05510	0.07330			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00050	0.00050			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.69690	8.61940		12.95	3,304,822.00	380	26,769.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		29.00000	49,000	15.65	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		510.00000	452,000	15.65	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		24.00000	42,000	15.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		555.00000	495,000	15.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		35.00000	56,000	15.32	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		466.00000	409,000	15.32	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.82560	8.74690		14.71	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		301.00000	345,000	14.56	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		304.00000	269,000	14.56	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		281.00000	323,000	14.71	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		334.00000	297,000	14.71	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		323.00000	369,000	14.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		276.00000	243,000	14.41	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.95500	8.87490		15.59	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		590.00000	648,000	14.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		221.00000	199,000	14.17	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		563.00000	619,000	14.33	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		244.00000	220,000	14.33	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		619.00000	680,000	14.12	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		200.00000	181,000	14.12	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.05250	7.94250		14.26	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		228.00000	320,000	13.78	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		36.00000	18,000	13.78	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		221.00000	311,000	13.79	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		39.00000	19,000	13.79	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		236.00000	328,000	13.76	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		34.00000	16,000	13.76	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		546.00000	654,000	16.22	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		4.00000	2,000	16.22	0.00	0	4,110.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		338.00000	251,000	16.03	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		30.00000	53,000	16.03	0.00	0	4,110.00
DAUS On	29/06/2012	Any day expiry				8.08710	7.97620		14.22	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		296.00000	382,000	13.51	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		70.00000	45,000	13.51	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Call		289.00000	374,000	13.54	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Put		73.00000	47,000	13.54	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Call		303.00000	389,000	13.49	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Put		67.00000	42,000	13.49	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Call		589.00000	695,000	14.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Put		13.00000	8,000	14.08	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		358.00000	282,000	15.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		84.00000	119,000	15.53	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.12480	8.01340		14.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		329.00000	407,000	13.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		116.00000	82,000	13.57	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		323.00000	401,000	13.61	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		120.00000	86,000	13.61	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		335.00000	414,000	13.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		112.00000	79,000	13.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		638.00000	741,000	13.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		25.00000	16,000	13.51	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		378.00000	308,000	15.44	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		141.00000	183,000	15.44	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.16130	8.04960		15.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		362.00000	437,000	14.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		162.00000	126,000	14.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		356.00000	431,000	14.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		166.00000	130,000	14.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		367.00000	443,000	14.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		157.00000	122,000	14.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		689.00000	790,000	13.71	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		39.00000	29,000	13.71	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		397.00000	334,000	15.71	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		197.00000	245,000	15.71	0.00	0	6,170.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry			8.19420	8.08230		15.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		387.00000	460,000	14.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		205.00000	166,000	14.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		382.00000	454,000	14.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		210.00000	170,000	14.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		392.00000	465,000	14.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		200.00000	161,000	14.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		734.00000	833,000	13.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		52.00000	39,000	13.83	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		412.00000	353,000	15.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		244.00000	297,000	15.87	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.23290	8.12090		15.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		443.00000	517,000	14.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		222.00000	184,000	14.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		438.00000	511,000	14.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		227.00000	188,000	14.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		448.00000	522,000	14.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		217.00000	179,000	14.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		785.00000	885,000	14.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		64.00000	52,000	14.01	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		426.00000	372,000	15.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		297.00000	355,000	15.97	0.00	0	8,220.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/08/2012	GOVI			393.61100	395.57700			3,936,110.00	1	228.00
GOVI	On	02/08/2012	GOVI	390.00	Call		55,770.00000	36,110,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		55,670.00000	36,010,000		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		55,870.00000	36,210,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			399.55400	401.55200			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		4,480.00000	24,460,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		4,580.00000	24,560,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		4,380.00000	24,360,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			176.40600	176.50800			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.06900	179.17400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.99600	478.99600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.62000	5.62000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.64000	5.63000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.66000	5.65000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.68000	5.67000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.74000	5.72000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.89000	5.85000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.07000	6.00000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.26000	6.17000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.44000	6.36000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.63000	6.56000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.30620	6.25490			9.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			60.00000	85,000	9.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			105.00000	79,000	9.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			45.00000	64,000	10.10	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			140.00000	108,000	10.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		80.00000	114,000	9.98	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		75.00000	58,000	9.98	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.36610	6.31540		11.52	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		207.00000	244,000	11.64	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		135.00000	121,000	11.64	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		179.00000	214,000	11.58	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		157.00000	141,000	11.58	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		236.00000	275,000	11.69	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		114.00000	102,000	11.69	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.41630	6.36470		13.03	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		261.00000	298,000	13.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		234.00000	219,000	13.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		239.00000	272,000	13.03	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		262.00000	243,000	13.03	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		287.00000	325,000	13.02	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		210.00000	196,000	13.02	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.61700	6.55400		2.61	186,514,965.00	1,500	14,824.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,378.00000	4,184,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		2.00000	3,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,525.00000	4,331,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		2.00000	3,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,231.00000	4,038,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		3.00000	5,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		1,443.00000	1,598,000	2.55	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	6.15	Call		183.00000	143,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		993.00000	1,122,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		359.00000	293,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		627.00000	530,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		639.00000	737,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,437.00000	1,287,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		218.00000	263,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.67100	6.60100		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,724.00000	1,590,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		594.00000	660,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,821.00000	1,684,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		551.00000	613,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,629.00000	1,500,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		640.00000	710,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.73800	6.66000		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,326.00000	1,219,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,094.00000	1,188,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,399.00000	1,289,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,039.00000	1,130,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,257.00000	1,154,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,154.00000	1,252,000	2.86	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.41400	8.30300		11.57	2,370,715.80	20	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,246.00000	4,499,000	12.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,163.00000	1,449,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,576.00000	4,808,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,048.00000	1,314,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,923.00000	4,199,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,286.00000	1,596,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,941.00000	3,492,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,443.00000	1,961,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,671.00000	3,966,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,393.00000	1,722,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,875.00000	7,733,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		626.00000	450,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,071.00000	6,886,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		824.00000	606,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,312.00000	4,560,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,140.00000	1,421,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,362.00000	5,056,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,474.00000	1,135,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,962.00000	6,117,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		683.00000	871,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,547.00000	7,388,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		700.00000	508,000	11.23	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,675.00000	2,165,000	11.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Put		2,703.00000	3,226,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.48600	8.37200		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,462.00000	5,806,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,058.00000	3,444,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,738.00000	6,067,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,894.00000	3,265,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,191.00000	5,550,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,229.00000	3,630,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.56700	8.44800		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,812.00000	5,246,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,345.00000	5,844,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,050.00000	5,470,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,136.00000	5,621,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,584.00000	5,032,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,566.00000	6,080,000	13.64	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.81828	218.80825			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		808.00000	818,000		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		758.00000	768,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		858.00000	868,000		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	02/08/2012	Bond Future			258.12297	258.05656			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,057.00000	1,123,000		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		1,007.00000	1,073,000		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		1,107.00000	1,173,000		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	02/08/2012	Bond Future			5.88200	5.83800		1.93	34,359,920.00	320	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,696.00000	3,596,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,805.00000	3,705,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,587.00000	3,488,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	1,000	2.14	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.85100	5.80200		2.10	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,604.00000	1,523,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		189.00000	208,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,686.00000	1,604,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		170.00000	188,000	2.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Call		1,522.00000	1,443,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		207.00000	228,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.80100	5.74400		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,286.00000	1,215,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		382.00000	413,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,349.00000	1,277,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		356.00000	387,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,224.00000	1,155,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		409.00000	442,000	2.03	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			191.59535	191.54042			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		540.00000	595,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		490.00000	545,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		590.00000	645,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.17300	7.09700		5.10	140,108,891.00	1,300	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,907.00000	5,583,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		19.00000	25,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,105.00000	5,780,000	5.52	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	02/08/2012	Bond Future	8.55	Put		15.00000	20,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,708.00000	5,385,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		23.00000	30,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,490.00000	2,753,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		302.00000	235,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,691.00000	1,908,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		610.00000	498,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,198.00000	1,022,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		968.00000	1,122,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,341.00000	2,091,000	5.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		394.00000	474,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.24100	7.15900		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,262.00000	3,021,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		843.00000	942,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,409.00000	3,162,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		789.00000	881,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,119.00000	2,882,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		902.00000	1,005,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.32000	7.23300		5.65	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		920.00000	820,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,856.00000	4,098,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		981.00000	877,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,713.00000	3,951,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		861.00000	766,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,001.00000	4,247,000	5.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.47600	7.40600		6.48	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,484.00000	5,147,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		86.00000	106,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,708.00000	5,369,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		72.00000	90,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,259.00000	4,925,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		100.00000	123,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.54600	7.47200		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,723.00000	3,472,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,165.00000	1,277,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,890.00000	3,633,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,094.00000	1,200,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,559.00000	3,313,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,240.00000	1,357,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.62500	7.54700		7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,857.00000	3,622,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,744.00000	1,877,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,007.00000	3,767,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,664.00000	1,792,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,710.00000	3,480,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,827.00000	1,965,000	7.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.60500	5.60500		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,249.00000	2,249,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,316.00000	2,316,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,181.00000	2,181,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.48500	5.48400		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		707.00000	706,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		112.00000	112,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		753.00000	751,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		101.00000	100,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		663.00000	661,000	1.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		125.00000	125,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.27000	5.27000		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		775.00000	775,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		118.00000	118,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		810.00000	809,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		109.00000	108,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		741.00000	740,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		129.00000	128,000	1.00	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	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.75900	7.66300		7.69	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,879.00000	5,387,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		111.00000	146,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,118.00000	5,621,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		95.00000	125,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,640.00000	5,152,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		128.00000	167,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.83000	7.73000		8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,081.00000	3,719,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,347.00000	1,518,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,259.00000	3,890,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,267.00000	1,431,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,906.00000	3,552,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,431.00000	1,610,000	9.05	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.91200	7.80700		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,257.00000	3,917,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,997.00000	2,199,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,419.00000	4,071,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,908.00000	2,102,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,098.00000	3,764,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,090.00000	2,298,000	8.93	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R:On	15/01/2020	Price Contribution				100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.83100	7.73500		8.61	143,498,640.00	1,500	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,991.00000	5,466,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		159.00000	206,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,244.00000	5,713,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		137.00000	178,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,737.00000	5,218,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		182.00000	235,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,724.00000	4,181,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		455.00000	340,000	8.34	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,401.00000	2,769,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		982.00000	778,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,809.00000	1,503,000	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,421.00000	1,687,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,573.00000	3,134,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		555.00000	688,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.90000	7.80000		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,205.00000	3,822,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,625.00000	1,823,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,391.00000	4,000,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,530.00000	1,720,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,021.00000	3,648,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,724.00000	1,932,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.97600	7.87200		9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Call		3,637.00000	3,315,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,914.00000	3,180,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,794.00000	3,464,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,791.00000	3,049,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,486.00000	3,172,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,045.00000	3,319,000	9.85	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	02/08/2012	Bond Future			8.99200	8.92800		16.09	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,811.00000	3,476,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,394.00000	1,549,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,056.00000	3,710,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,275.00000	1,420,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,572.00000	3,248,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,522.00000	1,688,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.06100	8.99500		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,073.00000	3,802,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,035.00000	4,264,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,264.00000	3,986,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,847.00000	4,069,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,886.00000	3,623,000	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		4,230.00000	4,466,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.13700	9.06900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,751.00000	4,484,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,272.00000	5,513,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,937.00000	4,663,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,080.00000	5,314,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,572.00000	4,311,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,474.00000	5,721,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			144.17763	144.51274			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,513.00000	1,178,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		1,463.00000	1,128,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		1,563.00000	1,228,000		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	02/08/2012	Bond Future			119.87723	119.85887			0.00	0	480.00

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	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		141.00000	123,000		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		191.00000	173,000		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		91.00000	73,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.95735	118.92720			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		927.00000	957,000		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		877.00000	907,000		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		977.00000	1,007,000		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	02/08/2012	Bond Future			8.85900	8.76900		14.27	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,728.00000	4,201,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,015.00000	1,202,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,005.00000	4,464,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		921.00000	1,094,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,457.00000	3,944,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,119.00000	1,320,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.93200	8.83900		17.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,742.00000	4,324,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Put		3,489.00000	3,798,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,954.00000	4,526,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,317.00000	3,617,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,533.00000	4,126,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,666.00000	3,986,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.01400	8.91800		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,426.00000	5,019,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,794.00000	5,126,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,629.00000	5,214,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,615.00000	4,939,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,226.00000	4,828,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,979.00000	5,320,000	17.14	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.01400	8.97500			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,427.00000	1,739,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,345.00000	1,657,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,510.00000	1,822,000		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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future			1.27830	1.26110		13.58	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,119.00000	1,289,000	16.24	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		8.00000	6,000	16.24	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		644.00000	801,000	13.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		33.00000	18,000	13.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,613.00000	1,784,000	17.80	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		2.00000	1,000	17.80	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.29350	1.27600		15.84	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		825.00000	966,000	14.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		173.00000	139,000	14.45	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		531.00000	640,000	15.01	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		379.00000	313,000	15.01	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,216.00000	1,375,000	14.03	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		64.00000	48,000	14.03	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.30890	1.29120		16.28	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		953.00000	1,083,000	15.14	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		321.00000	274,000	15.14	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		691.00000	800,000	15.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		559.00000	491,000	15.86	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,296.00000	1,446,000	14.76	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		164.00000	137,000	14.76	0.00	0	0.00
Total for Derivatives :									893,259,534.70	66,896	1,199,453.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
------	----	------------	-----------	--	-----------	-----------	--	--	------	---	------

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	64,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
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	6,000,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	7,100,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	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	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	21,100,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
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	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000		315,000,000	0.00	180,000,000	180,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000		130,000,000,000.00		1,300,000	650,000.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	1,000.00000			0.00	0	100,000.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
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			0.00	0	11,900,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	32,000,000.00
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 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
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		400,000,000,000.00	4,000,000	4,210,000.00	
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	80,000,000.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	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		50,000,000,000.00		500,000	16,950,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		480,500,000,000.00		4,805,000	80,125,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,210,700,000,000.00		12,107,000	125,233,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		172,700,000,000.00		1,727,000	14,015,633.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			790,500,000,000.00	310,000,000	225,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	49,874,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			70,892,000,000.00	7,664,000	563,884,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			42,320,000,000.00	4,232,000	470,386,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			13,164,450,000.00	1,677,000	153,205,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,170,000,000.00	156,000	271,428,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,020,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	6,000,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
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
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000		1,000,000,000,000.00	1,000,000,000.00	10,000,000	5,000,000.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	250,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			0.00	0	14,200,000.00
FRX16	On	15/09/2016			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019			9.00000	9.00000			0.00	0	4,400,000.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012			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
GPT16	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	27,843,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			5,500,000,000.00	2,000,000	1,000,000.00
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	500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00	400,000,000,000.00	4,000,000	4,000,000.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			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	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
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	104,000,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	12,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,700,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	3,400,000.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	100,000.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		34,000,000,000.00		340,000	17,470,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,100,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		58,000,000,000.00		580,000	9,490,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014			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	5,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
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
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
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			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
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
NQ1A1-On 22/05/2015 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
NQ1B1-On 22/05/2015 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
NQ1C1-On 22/05/2015 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
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		48,800,000,000,000.00	488,000,000	488,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		350,000,000,000.00	3,500,000	3,500,000	1,750,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00

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			200,000,000,000.00	2,000,000	5,400,000.00
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			400,000,000,000.00	4,000,000	94,400,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	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			6.54000	6.48000		156,491,219,340,000.00	23,928,321,000	16,569,522,492.00	
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			8.33500	8.22500		83,082,838,695,090.00	9,967,947,054	9,113,554,295.00	
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			216.00281	215.89328		311,908,057,640,000.00	1,444,000,000	912,505,483.00	
R197	On	07/12/2023			1.88000	1.88000		28,970,800,000.00	15,410,000	579,002,002.00	
R201	On	21/12/2014			5.86000	5.82000		2,144,215,219,240.00	365,907,034	4,363,201,931.00	

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			2.25000	2.25000			18,000,000,000.00	8,000,000	1,876,914,070.00
R203	On	15/09/2017	Spot Bond			7.09500	7.02000			19,407,216,015,000.00	2,735,337,000	7,925,085,644.00
R204	On	21/12/2018	Spot Bond			7.39500	7.32500			8,525,902,560,000.00	1,152,928,000	5,130,571,466.00
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			5.61000	5.61000			20,674,830,330,000.00	3,685,353,000	5,343,455,000.00
R207	On	15/01/2020	Spot Bond			7.67500	7.58000			27,677,993,417,450.00	3,606,253,214	6,149,380,900.00
R208	On	31/03/2021	Spot Bond			7.75500	7.66000			63,408,678,523,080.00	8,176,489,816	7,973,540,485.00
R209	On	31/03/2036	Spot Bond			8.92500	8.85500			14,826,870,450,000.00	1,661,274,000	9,318,363,000.00
R210	On	31/03/2028	Spot Bond			2.24000	2.22000			657,760,320,000.00	293,643,000	1,142,806,000.00
R211	On	31/01/2017	Spot Bond			0.63500	0.63500			21,113,750,000.00	33,250,000	2,413,355,000.00
R212	On	31/01/2022	Spot Bond			1.83500	1.83500			12,674,345,000.00	6,907,000	1,289,499,000.00
R213	On	28/02/2031	Spot Bond			8.78500	8.69500			10,703,002,695,000.00	1,218,327,000	2,310,480,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			20,474,564,500,000.00	3,149,933,000	4,692,131,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			34,000,000,000.00	340,000	170,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			98,000,000,000.00	980,000	27,290,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00

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	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			32,000,000.00	320,000	160,000.00
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	19,800,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			30,644,038,200.00	306,440,382	129,000,000.00
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	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		3,250,000,000.00		500,000	200,500,000.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		30,000,000,000.00		300,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	4,968,000.00
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
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000		180,000,000,000.00	1,800,000	450,000.00	
SSA02	On	20/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 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
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
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN912On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915On 01/08/2012 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
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
TFS96	On	08/08/2012	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
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,100,000.00

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			0.00	0	1,022,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		606,000,000,000.00		6,060,000	283,760,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		6,240,900,000,000.00		62,409,000	220,129,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	26,000,000.00
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
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130On 18/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131On 03/05/2013 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
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
VKE01 On 08/05/2015 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
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,600,000,000.00	76,000	58,329,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,700,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	64,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							838,524,143,249,860.00	62,927,693,500	95,445,777,401.00
Grand Total:							838,525,036,509,395.00	62,927,760,396	95,446,976,854.00