

# Daily MTM Report

Daily summary for: 21/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.30520	8.34350		18.57	76,000,885.20	9,151	282,074.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,095.00000	1,057,000	20.94	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		2.00000	2,000	20.94	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,045.00000	1,007,000	20.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	2,000	20.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,145.00000	1,106,000	21.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		2.00000	1,000	21.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		314.00000	283,000	17.69	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		71.00000	78,000	17.69	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	0,000	25.56	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,594.00000	1,555,000	25.56	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		123.00000	106,000	20.15	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		280.00000	301,000	20.15	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		86.00000	73,000	21.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		393.00000	418,000	21.34	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		68.00000	58,000	22.17	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		475.00000	503,000	22.17	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,344.00000	1,306,000	23.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	23.25	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		847.00000	809,000	18.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		4.00000	4,000	18.84	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		387.00000	353,000	17.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		44.00000	48,000	17.25	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		251.00000	223,000	18.13	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		108.00000	118,000	18.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		605.00000	569,000	17.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		12.00000	14,000	17.58	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		562.00000	591,000	23.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		55.00000	46,000	23.04	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		653.00000	616,000	17.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		10.00000	11,000	17.83	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		931.00000	965,000	26.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		24.00000	20,000	26.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		156.00000	135,000	19.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		213.00000	230,000	19.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,294.00000	1,256,000	22.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	1,000	22.79	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		8.00000	9,000	18.08	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		701.00000	664,000	18.08	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		559.00000	522,000	17.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		16.00000	17,000	17.32	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			8.41280	8.45090		18.89	715,088.00	85	38,195.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,269.00000	1,233,000	17.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		18.00000	20,000	17.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,221.00000	1,186,000	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		20.00000	23,000	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,317.00000	1,281,000	17.75	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		16.00000	18,000	17.75	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		23.00000	26,000	17.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,174.00000	1,139,000	17.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		835.00000	867,000	22.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		186.00000	180,000	22.16	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		661.00000	636,000	16.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		110.00000	123,000	16.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		308.00000	297,000	19.82	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		457.00000	484,000	19.82	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		918.00000	951,000	22.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		169.00000	164,000	22.63	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		599.00000	629,000	20.75	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		250.00000	242,000	20.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		814.00000	786,000	16.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		63.00000	73,000	16.71	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		331.00000	355,000	18.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		382.00000	368,000	18.89	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		529.00000	510,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		178.00000	197,000	17.57	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		988.00000	954,000	16.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		37.00000	41,000	16.65	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,080.00000	1,046,000	16.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		29.00000	33,000	16.97	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		562.00000	592,000	20.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		263.00000	255,000	20.51	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		343.00000	331,000	19.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		392.00000	418,000	19.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51260	8.55070		19.07	0.00	0	28,379.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		955.00000	932,000	16.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		104.00000	119,000	16.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		918.00000	896,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		117.00000	133,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		996.00000	970,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		95.00000	107,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		195.00000	217,000	17.17	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		746.00000	730,000	17.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		868.00000	903,000	21.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		319.00000	316,000	21.27	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		585.00000	574,000	18.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		334.00000	361,000	18.23	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		513.00000	544,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		464.00000	457,000	19.43	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		792.00000	826,000	20.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		343.00000	339,000	20.90	0.00	0	5,500.00

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			8.61670	8.65500		19.14	0.00	0	9,495.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		922.00000	909,000	16.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		217.00000	242,000	16.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		891.00000	879,000	17.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		236.00000	262,000	17.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		954.00000	939,000	16.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		199.00000	222,000	16.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		894.00000	931,000	20.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		449.00000	448,000	20.67	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		833.00000	822,000	17.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		278.00000	305,000	17.31	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.81670	8.85630		19.36	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		791.00000	796,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		913.00000	957,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		775.00000	780,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		947.00000	991,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		808.00000	813,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		880.00000	924,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,201.00000	1,196,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		345.00000	379,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		928.00000	972,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		784.00000	789,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.52500	9.56170		20.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,628.00000	1,632,000	18.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		566.00000	607,000	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	12/12/2014	Foreign Exchange Future	8.55	Call		1,603.00000	1,608,000	18.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		591.00000	633,000	18.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,654.00000	1,657,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		542.00000	582,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		348.00000	380,000	17.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,910.00000	1,905,000	17.17	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59910	10.63580		21.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,244.00000	2,252,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		808.00000	853,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,222.00000	2,230,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		836.00000	881,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,266.00000	2,273,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		780.00000	824,000	19.41	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.30520	8.34350		18.57	1,868,670.00	225	854.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			17,485.00000	15,300,000	18.96	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			18,135.00000	19,780,000	18.96	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			15,545.00000	13,525,000	19.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			21,195.00000	23,005,000	19.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			19,785.00000	17,294,000	18.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			15,435.00000	16,774,000	18.57	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.41280	8.45090		18.89	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			85,470.00000	82,589,000	16.64	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			5,420.00000	6,349,000	16.64	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			81,375.00000	78,569,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		6,325.00000	7,329,000	16.71		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		89,664.00000	86,707,000	16.57		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,614.00000	5,467,000	16.57		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.51260	8.55070		19.07		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		83,012.00000	81,119,000	16.90		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		15,262.00000	17,179,000	16.90		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		79,634.00000	77,843,000	17.01		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		16,884.00000	18,903,000	17.01		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		86,491.00000	84,497,000	16.80		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,741.00000	15,557,000	16.80		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.13190	13.19340		16.50	56,992,446.00		4,340	74,609.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,352.00000	1,291,000	20.15		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		9.00000	9,000	20.15		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,303.00000	1,242,000	19.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		10.00000	10,000	19.74		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,401.00000	1,340,000	20.56		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		8.00000	8,000	20.56		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,094.00000	2,033,000	22.16		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	1,000	22.16		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		38.00000	33,000	15.32		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		731.00000	665,000	15.32		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.29480	13.35630		16.75		0.00	0	2,310.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call		477.00000	448,000	17.15		0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put		571.00000	603,000	17.15		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	13.50	Call		459.00000	431,000	17.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		603.00000	636,000	17.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		496.00000	466,000	17.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		540.00000	571,000	17.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,034.00000	1,973,000	17.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		28.00000	28,000	17.26	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.44580	13.50730		16.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,254.00000	1,208,000	14.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		197.00000	213,000	14.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,219.00000	1,174,000	14.98	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		212.00000	229,000	14.98	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,290.00000	1,244,000	14.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		183.00000	199,000	14.85	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10460	0.10520		19.80	627.60	6	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		164.00000	129,000	22.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		444.00000	469,000	22.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		25.00000	17,000	26.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,305.00000	1,357,000	26.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		759.00000	697,000	20.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		39.00000	37,000	20.67	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10610	0.10670		20.02	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,428.00000	1,375,000	19.54	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		58.00000	65,000	19.54	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		701.00000	664,000	20.74	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	0.10	Put		331.00000	354,000	20.74	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,380.00000	2,320,000	21.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	10,000	21.57	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10760	0.10820		19.53	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,594.00000	1,546,000	19.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		114.00000	126,000	19.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		905.00000	873,000	20.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		425.00000	453,000	20.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,503.00000	2,444,000	19.66	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		23.00000	24,000	19.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.60510	10.61420		14.91	424,204.00	40	47,531.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		298.00000	286,000	14.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		84.00000	81,000	14.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		268.00000	255,000	14.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		104.00000	100,000	14.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		331.00000	319,000	13.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		67.00000	64,000	13.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		53.00000	50,000	13.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		367.00000	355,000	13.62	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		819.00000	810,000	14.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		5.00000	5,000	14.87	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,017.00000	1,008,000	16.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		3.00000	3,000	16.73	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,166.00000	1,156,000	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
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		2.00000	1,000	17.49	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		770.00000	760,000	14.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		6.00000	5,000	14.40	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		10.00000	10,000	12.55	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		574.00000	565,000	12.55	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		150.00000	146,000	14.69	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		214.00000	201,000	14.69	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.75280	10.76180		15.84	0.00	0	10,652.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		405.00000	399,000	15.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		369.00000	372,000	15.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		385.00000	379,000	15.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		399.00000	402,000	15.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		426.00000	420,000	15.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		340.00000	343,000	15.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,331.00000	1,324,000	14.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		19.00000	21,000	14.41	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,046.00000	1,039,000	13.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		34.00000	36,000	13.33	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		728.00000	735,000	17.66	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		240.00000	238,000	17.66	0.00	0	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.89690	10.90540		16.12	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		767.00000	762,000	14.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		252.00000	255,000	14.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		739.00000	735,000	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		274.00000	278,000	14.71	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	10.34	Call		796.00000	791,000	14.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		231.00000	234,000	14.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.30380	11.31680		16.26	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		854.00000	849,000	16.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,030.00000	1,038,000	16.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		837.00000	832,000	16.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,063.00000	1,071,000	16.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		872.00000	866,000	16.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		998.00000	1,005,000	16.48	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			437.40600	436.57100			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			443.89900	443.11000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			395.23600	394.91800			15,809,440.00	4	1,004.00
ALBI	On	01/11/2012	Index Future			401.10300	400.83300			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.31800	8.35600		18.71	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		155.00000	139,000	20.13	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		299.00000	321,000	20.13	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		152.00000	136,000	20.20	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		306.00000	328,000	20.20	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		158.00000	142,000	20.05	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		292.00000	314,000	20.05	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put		152.00000	165,000	18.49	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call		258.00000	233,000	18.49	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call		960.00000	922,000	18.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	28/06/2012	Any day expiry	7.40	Put		4.00000	4,000	18.04	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.17240	8.21590		12.10	0.00	0	13,555.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		571.00000	527,000	13.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		5.00000	5,000	13.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		522.00000	478,000	13.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		6.00000	6,000	13.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		620.00000	576,000	14.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		4.00000	4,000	14.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.21120	8.25420		12.80	0.00	0	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		251.00000	229,000	12.89	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		233.00000	254,000	12.89	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		228.00000	209,000	13.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		260.00000	284,000	13.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		276.00000	252,000	12.80	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		208.00000	227,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.25690	8.30030		13.31	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		433.00000	412,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		222.00000	244,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		406.00000	386,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		245.00000	268,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		462.00000	439,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		201.00000	221,000	13.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.46620	9.52400		15.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,456.00000	2,409,000	15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		232.00000	243,000	15.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,412.00000	2,366,000	15.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		238.00000	250,000	15.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,499.00000	2,452,000	15.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		225.00000	236,000	15.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.12290	8.19590		14.54	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		150.00000	120,000	14.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		104.00000	147,000	14.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		125.00000	101,000	15.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		129.00000	178,000	15.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		179.00000	142,000	14.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		83.00000	119,000	14.54	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.21010	8.28300		13.11	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		625.00000	567,000	13.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		51.00000	66,000	13.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		583.00000	527,000	13.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		59.00000	76,000	13.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		667.00000	608,000	13.16	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		43.00000	57,000	13.16	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.29050	8.36390		13.13	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		662.00000	612,000	12.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		102.00000	125,000	12.82	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		623.00000	575,000	12.75	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		113.00000	138,000	12.75	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	Call		701.00000	650,000	12.89	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		91.00000	113,000	12.89	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.26240	0.27560			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00490	0.00800			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.04600	0.05290			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00030	0.00060			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.83290	8.84040		17.29	14,795,107.50	1,675	38,814.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		96.00000	85,000	19.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		356.00000	352,000	19.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		85.00000	74,000	19.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		395.00000	391,000	19.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		108.00000	97,000	18.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		318.00000	314,000	18.80	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.96330	8.97070		17.99	0.00	0	75.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		475.00000	466,000	17.31	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		254.00000	253,000	17.31	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		450.00000	441,000	17.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		279.00000	278,000	17.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		501.00000	492,000	17.14	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		230.00000	229,000	17.14	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.08990	9.09780		18.14	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	Call		798.00000	788,000	16.46	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		206.00000	204,000	16.46	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		766.00000	756,000	16.53	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		224.00000	222,000	16.53	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		831.00000	821,000	16.40	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		189.00000	187,000	16.40	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry			8.28160	8.31970		19.16	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Call		573.00000	534,000	20.32	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Put		3.00000	2,000	20.32	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Call		563.00000	524,000	20.14	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Put		3.00000	2,000	20.14	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Call		583.00000	544,000	20.49	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Put		3.00000	2,000	20.49	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Call		920.00000	882,000	25.75	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Put		0.00000	0,000	25.75	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Put		81.00000	88,000	18.98	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Call		151.00000	120,000	18.98	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Call		602.00000	564,000	20.83	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.72	Put		2.00000	2,000	20.83	0.00	0	4,110.00	
DAUS On	31/05/2012	Any day expiry	8.51	Put		245.00000	266,000	21.36	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.51	Call		55.00000	38,000	21.36	0.00	0	4,110.00	
DAUS On	29/06/2012	Any day expiry			8.31920	8.35720		18.75	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		627.00000	591,000	17.17	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Put		20.00000	22,000	17.17	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	7.76	Call		618.00000	582,000	17.16	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		21.00000	23,000	17.16	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		636.00000	600,000	17.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		19.00000	21,000	17.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		961.00000	923,000	17.94	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	4,000	17.94	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		154.00000	168,000	18.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		261.00000	237,000	18.53	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		654.00000	618,000	17.21	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		17.00000	19,000	17.21	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		309.00000	330,000	20.22	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		156.00000	139,000	20.22	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.35720	8.39530		18.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		646.00000	615,000	16.95	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		51.00000	58,000	16.95	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		638.00000	607,000	16.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		53.00000	60,000	16.96	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		654.00000	623,000	16.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		49.00000	56,000	16.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		1,008.00000	971,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		13.00000	14,000	17.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		202.00000	219,000	18.40	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		347.00000	326,000	18.40	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		713.00000	681,000	16.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		38.00000	44,000	16.87	0.00	0	4,800.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.51	Put		353.00000	376,000	19.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		238.00000	223,000	19.76	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.39330	8.43150		19.00	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		667.00000	640,000	16.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		86.00000	97,000	16.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		659.00000	632,000	17.01	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		88.00000	99,000	17.01	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		674.00000	647,000	16.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		83.00000	94,000	16.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,054.00000	1,020,000	17.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		23.00000	27,000	17.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		235.00000	255,000	18.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		416.00000	398,000	18.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		769.00000	740,000	16.81	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		58.00000	67,000	16.81	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		385.00000	410,000	19.55	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		306.00000	293,000	19.55	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.42530	8.46340		18.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		682.00000	658,000	17.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		119.00000	133,000	17.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		675.00000	651,000	17.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		122.00000	136,000	17.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		689.00000	665,000	17.01	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		116.00000	130,000	17.01	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,096.00000	1,063,000	16.94	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	28/09/2012	Any day expiry	7.40	Put		33.00000	38,000	16.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		259.00000	281,000	18.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		472.00000	456,000	18.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		817.00000	790,000	16.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		74.00000	85,000	16.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put		408.00000	435,000	19.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		361.00000	350,000	19.38	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.46300	8.50100		18.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		740.00000	718,000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		139.00000	155,000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		733.00000	711,000	17.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		142.00000	158,000	17.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		747.00000	725,000	16.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		136.00000	152,000	16.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,145.00000	1,113,000	16.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		44.00000	50,000	16.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		282.00000	306,000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		533.00000	519,000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		872.00000	847,000	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		91.00000	104,000	16.69	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		423.00000	412,000	19.24	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		432.00000	459,000	19.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.49710	8.53500		19.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		478.00000	469,000	19.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		443.00000	472,000	19.10	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	30/11/2012	Any day expiry	8.51	Call		474.00000	465,000	19.14	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		449.00000	478,000	19.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		482.00000	473,000	19.06	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		437.00000	466,000	19.06	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		918.00000	896,000	16.60	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put		103.00000	119,000	16.60	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.52710	8.56520		18.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		520.00000	514,000	18.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		455.00000	487,000	18.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		516.00000	510,000	19.03	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		461.00000	493,000	19.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		524.00000	518,000	18.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		449.00000	481,000	18.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		959.00000	937,000	16.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		114.00000	130,000	16.51	0.00	0	7,530.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			396.37400	396.00000			0.00	0	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		60,000.00000	63,740,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Call		59,900.00000	63,640,000		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		60,100.00000	63,840,000		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			402.25700	401.93100			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	2,570,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		690.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	2,470,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		790.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	2,670,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		590.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			173.97100	173.92200			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			176.55300	176.52700			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.19600	478.19600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.57000	5.57000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.55000	5.57000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.53000	5.54000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			5.49000	5.51000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.50000	5.51000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.55000	5.56000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.67000	5.69000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.83000	5.87000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.00000	6.05000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.20000	6.25000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.30520	6.31270		12.90	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		101.00000	92,000	12.90	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		88.00000	87,000	12.90	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		80.00000	72,000	13.20	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		117.00000	117,000	13.20	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		130.00000	121,000	13.03	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		67.00000	66,000	13.03	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future			6.36120	6.36870		13.54	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Call		265.00000	260,000	13.61	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.24	Put		139.00000	142,000	13.61	0.00	0	0.00
NZ\$ / ROn		17/09/2012	Foreign Exchange Future	6.29	Call		237.00000	232,000	13.58	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	17/09/2012	Foreign Exchange Future	6.29	Put		161.00000	164,000	13.58		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		296.00000	291,000	13.64		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		120.00000	123,000	13.64		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.40550	6.41260		15.06		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		325.00000	323,000	15.03		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		250.00000	255,000	15.03		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		300.00000	298,000	15.05		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		275.00000	280,000	15.05		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		351.00000	349,000	15.02		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		226.00000	231,000	15.02		0.00	0	0.00
R157 On	02/08/2012	Bond Future			6.39400	6.43200		2.57	12,503,544.00		100	15,070.00
R157 On	02/08/2012	Bond Future	8.00	Call		4,755.00000	4,873,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.00	Put		1.00000	0,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Call		4,902.00000	5,021,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	8.05	Put		0.00000	1,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Call		4,607.00000	4,725,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	7.95	Put		0.00000	0,000	2.83		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put		1,117.00000	1,022,000	2.50		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Call		236.00000	259,000	2.50		0.00	0	3,750.00
R157 On	02/08/2012	Bond Future	6.35	Put		714.00000	638,000	2.54		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call		459.00000	501,000	2.54		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.55	Call		788.00000	849,000	2.58		0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put		422.00000	364,000	2.58		0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call		1,713.00000	1,809,000	2.69		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	6.95	Put		115.00000	93,000	2.69	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.43500	6.47200		2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,883.00000	1,955,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		385.00000	351,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,989.00000	2,064,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		351.00000	320,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,778.00000	1,848,000	2.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		421.00000	385,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.48600	6.51800		2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,477.00000	1,520,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		879.00000	839,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,556.00000	1,600,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		830.00000	791,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,402.00000	1,443,000	2.78	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		933.00000	891,000	2.78	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.34300	8.35400		11.47	11,919,525.00	100	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,701.00000	4,734,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,094.00000	1,024,000	11.68	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,029.00000	5,066,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		978.00000	912,000	11.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		4,382.00000	4,411,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,222.00000	1,148,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,979.00000	2,875,000	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,005.00000	2,003,000	11.31	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,133.00000	4,159,000	11.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,332.00000	1,255,000	11.60	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,145.00000	7,030,000	10.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		419.00000	407,000	10.94	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,300.00000	6,185,000	11.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		577.00000	564,000	11.01	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,766.00000	4,800,000	11.69	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,070.00000	1,001,000	11.69	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,491.00000	4,378,000	11.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,127.00000	1,116,000	11.15	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,413.00000	6,466,000	11.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		610.00000	561,000	11.90	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,801.00000	6,686,000	10.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		478.00000	465,000	10.97	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,220.00000	2,220,000	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,725.00000	2,622,000	11.34	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.41700	8.42600		13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,858.00000	5,873,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,949.00000	2,882,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,130.00000	6,147,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,781.00000	2,716,000	13.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		5,591.00000	5,604,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,124.00000	3,055,000	13.15	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.49800	8.50500		13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,383.00000	5,385,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,428.00000	5,367,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,609.00000	5,612,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,207.00000	5,147,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,162.00000	5,163,000	13.50	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,656.00000	5,594,000	13.50	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			218.84544	218.84228			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		842.00000	845,000		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		792.00000	795,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		892.00000	895,000		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			256.23208	256.20960			0.00	0	1,409.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		790.00000	768,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		840.00000	818,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		740.00000	718,000		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			5.73900	5.77800		1.90	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,833.00000	3,922,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,941.00000	4,030,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,724.00000	3,813,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.70300	5.74000		1.95	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,665.00000	1,727,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		123.00000	109,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,752.00000	1,815,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		109.00000	96,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,580.00000	1,640,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		138.00000	122,000	2.06	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.64500	5.67500		1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,352.00000	1,387,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		324.00000	305,000	2.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.30	Call		1,418.00000	1,454,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		301.00000	283,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,287.00000	1,322,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		348.00000	329,000	2.00	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			186.69461	186.67610			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		4,324.00000	4,305,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		4,374.00000	4,355,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		4,274.00000	4,255,000		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			6.98700	7.01400		4.98	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,256.00000	6,373,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		6.00000	5,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,457.00000	6,574,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		5.00000	4,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,056.00000	6,171,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		9.00000	6,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,133.00000	2,028,000	4.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		306.00000	319,000	4.79	0.00	0	4,200.00

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	6.85	Put		1,365.00000	1,275,000	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		646.00000	674,000	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,299.00000	1,353,000	4.95	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		707.00000	643,000	4.95	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,549.00000	2,634,000	5.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		240.00000	207,000	5.10	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.04900	7.07400		5.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,414.00000	3,481,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		641.00000	604,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,569.00000	3,637,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		595.00000	559,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,262.00000	3,327,000	5.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		691.00000	652,000	5.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.12200	7.14400		5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		951.00000	969,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,536.00000	3,467,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,017.00000	1,035,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,398.00000	3,329,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		889.00000	905,000	5.34	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,677.00000	3,606,000	5.34	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.29500	7.31200		6.37	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,919.00000	5,999,000	6.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		41.00000	33,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,150.00000	6,231,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		33.00000	27,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,688.00000	5,767,000	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		49.00000	40,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.36100	7.37600		7.13	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,934.00000	3,973,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		902.00000	867,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,111.00000	4,151,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		841.00000	807,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,760.00000	3,797,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		967.00000	930,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.43600	7.44700		7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,100.00000	4,121,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,513.00000	1,482,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,256.00000	4,278,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,439.00000	1,409,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,946.00000	3,966,000	7.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,590.00000	1,557,000	7.46	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.36600	5.41200		1.03	0.00	0	1,781.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Call		2,517.00000	2,581,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,584.00000	2,648,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,450.00000	2,514,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.21800	5.26100		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		897.00000	940,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		43.00000	36,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		949.00000	992,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		38.00000	31,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		846.00000	889,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		50.00000	43,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.95200	4.98600		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		980.00000	1,006,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		66.00000	61,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,019.00000	1,044,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		60.00000	54,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		942.00000	967,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		73.00000	67,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.61000	7.63100		7.59	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,015.00000	6,119,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		70.00000	58,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Call		6,258.00000	6,364,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		58.00000	48,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,771.00000	5,874,000	8.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		82.00000	69,000	8.16	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.67900	7.69900		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,059.00000	4,116,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,159.00000	1,108,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,242.00000	4,302,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,084.00000	1,037,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,879.00000	3,934,000	8.74	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,238.00000	1,185,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.75800	7.77500		8.61	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,246.00000	4,288,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,821.00000	1,774,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,410.00000	4,454,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,734.00000	1,689,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,083.00000	4,124,000	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,909.00000	1,862,000	8.72	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.66800	7.69400		8.47	12,079,940.00	125	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,178.00000	6,317,000	9.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.75	Put		101.00000	84,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,437.00000	6,578,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		84.00000	69,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,918.00000	6,055,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		117.00000	98,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,447.00000	3,302,000	8.21	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		423.00000	435,000	8.21	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,135.00000	2,012,000	8.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		962.00000	995,000	8.35	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,827.00000	1,889,000	8.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,194.00000	1,099,000	8.51	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,679.00000	3,786,000	8.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		416.00000	366,000	8.82	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.73400	7.75900		9.89	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,176.00000	4,257,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,357.00000	1,291,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,370.00000	4,453,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,270.00000	1,206,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,986.00000	4,064,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,449.00000	1,381,000	10.00	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.80700	7.83100		9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,668.00000	3,728,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,712.00000	2,635,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,828.00000	3,890,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,592.00000	2,517,000	9.78	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Call		3,514.00000	3,572,000	9.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,840.00000	2,761,000	9.73	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			8.95300	8.90300		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,738.00000	3,435,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,128.00000	1,210,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,993.00000	3,682,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,019.00000	1,093,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,490.00000	3,195,000	16.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,247.00000	1,337,000	16.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.02400	8.97100		18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,875.00000	3,629,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,654.00000	3,811,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,070.00000	3,817,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,470.00000	3,620,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,686.00000	3,446,000	18.80	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,847.00000	4,010,000	18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10100	9.04400		19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,683.00000	4,436,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,016.00000	5,197,000	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.05	Call		4,867.00000	4,615,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,822.00000	4,997,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,502.00000	4,260,000	18.86	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,216.00000	5,402,000	18.86	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			141.34868	141.33503			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		1,665.00000	1,651,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		1,715.00000	1,701,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		1,615.00000	1,601,000		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			119.64279	119.63658			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put		363.00000	357,000		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		413.00000	407,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		313.00000	307,000		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			117.38340	117.67537			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		325.00000	617,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		375.00000	667,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		275.00000	567,000		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			8.80000	8.78000		14.09	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,489.00000	4,333,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		864.00000	867,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,771.00000	4,614,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		774.00000	777,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,212.00000	4,059,000	14.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		961.00000	968,000	14.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.87300	8.85200		16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,405.00000	4,278,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,254.00000	3,292,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,618.00000	4,488,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,083.00000	3,118,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,198.00000	4,073,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Put		3,433.00000	3,473,000	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.95600	8.93200		16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,195.00000	5,066,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,672.00000	4,728,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,397.00000	5,266,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,492.00000	4,546,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,000.00000	4,874,000	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,861.00000	4,920,000	16.89	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			8.99600	8.94100			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		1,154.00000	1,596,000		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		1,071.00000	1,513,000		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		1,237.00000	1,679,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.31190	1.31780		18.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,682.00000	1,623,000	22.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	4,000	22.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,191.00000	1,134,000	19.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		13.00000	15,000	19.77	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,179.00000	2,120,000	23.76	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	23.76	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.32710	1.33310		18.59	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,328.00000	1,283,000	17.33	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		105.00000	120,000	17.33	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		961.00000	924,000	17.91	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		238.00000	261,000	17.91	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,759.00000	1,707,000	16.84	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		36.00000	44,000	16.84	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.34190	1.34780		19.42	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,430.00000	1,394,000	17.57	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		232.00000	255,000	17.57	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,106.00000	1,079,000	18.18	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		408.00000	440,000	18.18	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,814.00000	1,770,000	17.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		116.00000	131,000	17.08	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>203,109,477.30</b>	<b>15,851</b>	<b>1 324 597.00</b>
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**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		320,000,000,000.00		3,200,000	1,600,000.00
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	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,387,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,024,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	1,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			140,000,000.00	1,400,000	3,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		2,900,000,000,000.00		29,000,000	30,700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	15,000,000.00
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
ABLI02	On	08/05/2014			100.00000	100.00000		240,000,000,000.00		2,400,000	600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	1,500,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	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			480,000,000,000.00	4,800,000	9,100,000.00
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			720,000,000,000.00	7,200,000	3,600,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10,000,000.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

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			60,000,000,000.00	600,000	8,100,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
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			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BCP59	On	17/08/2012			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
BD311B	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
BD311D	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			440,000,000.00	4,400,000	5,800,000.00

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	0.00
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	4,629,322.00
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
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
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			80,000,000.00	800,000	400,000.00

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			380,000,000,000.00	3,800,000	2,900,000.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	32,272,000.00
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
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229	On 14/06/2013	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
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
CLN275	On	22/05/2017			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000,000	5,000,000.00
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			500,000,000.00	5,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
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			0.00	0	2,413,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000		120,000,000,000.00		1,200,000	600,000.00
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
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			328,700,000,000.00	3,287,000	79,615,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			729,000,000,000.00	7,290,000	154,736,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A1	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA11	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	51,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,813,000,000.00	196,000	462,722,130.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,360,000,000.00	236,000	45,589,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,248,150,000.00	159,000	14,259,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			71,182,500,000.00	9,491,000	1,331,650,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,892,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			640,000,000,000.00	6,400,000	800,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	1,300,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
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
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			335,151,400,000.00	3,351,514	1,675,757.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			27,000,000,000.00	3,000,000	7,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	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
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
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			0.00	0	500,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	30,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	29,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	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
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012	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
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING156	On	16/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		240,000,000,000.00		2,400,000	2,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	26,600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	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
MAQ01	On	23/08/2012	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	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	16/04/2015			100.00000	100.00000			2,100,000,000,000.00	21,000,000	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000		440,000,000,000.00		4,400,000	4,300,000.00
MTN03	On	13/07/2015			100.00000	100.00000		100,000,000,000.00		1,000,000	10,200,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			140,000,000,000.00	1,400,000	4,400,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	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
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	600,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		480,000,000,000.00		4,800,000	10,500,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000				0.00	0	31,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015	Spot Bond			100.00000	100.00000			0.00	0	303,000,000.00
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		700,000,000,000.00	7,000,000	7,000,000	8,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	5,000,000.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
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	60,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	94,553,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	5,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05 On	21/08/2012	Spot Bond			100.00000	100.00000			116,300,000,000,000.00	1,163,000,000	400,000,000.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.34000	6.37500		136,501,312,720,720.00	21,530,175,508	17,624,573,000.00	
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			8.27500	8.28500		86,273,342,673,800.00	10,425,781,592	9,987,850,937.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.36776	216.33127			0.00	0	597,000,000.00
R197	On	07/12/2023	Spot Bond			1.97000	1.97000		168,131,620,000.00		85,346,000	762,772,000.00
R201	On	21/12/2014	Spot Bond			5.73000	5.76500		22,027,790,077,260.00		3,844,291,462	3,708,265,931.00
R202	On	07/12/2033	Spot Bond			2.42000	2.42000		1,540,780,127,260.00		636,686,003	1,318,444,739.00
R203	On	15/09/2017	Spot Bond			6.92500	6.95000		54,812,032,875,000.00		7,915,095,000	9,435,326,644.00
R204	On	21/12/2018	Spot Bond			7.23000	7.24500		36,161,356,826,160.00		5,001,570,792	4,480,046,282.00
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			5.40000	5.44000		38,424,169,800,000.00		7,115,587,000	6,982,208,000.00
R207	On	15/01/2020	Spot Bond			7.54000	7.56000		55,417,805,664,000.00		7,349,841,600	6,848,417,900.00
R208	On	31/03/2021	Spot Bond			7.60500	7.63000		112,623,210,367,200.00		14,809,100,640	9,570,679,879.00
R209	On	31/03/2036	Spot Bond			8.89000	8.84000		35,364,135,520,000.00		3,977,968,000	10,487,250,000.00
R210	On	31/03/2028	Spot Bond			2.40000	2.40000		81,600,000,000.00		34,000,000	1,275,819,800.00
R211	On	31/01/2017	Spot Bond			0.69000	0.69000		241,500,000.00		350,000	2,624,350,000.00
R212	On	31/01/2022	Spot Bond			2.00000	1.97000		1,044,439,312,000.00		522,219,656	1,407,108,800.00
R213	On	28/02/2031	Spot Bond			8.73500	8.71500		16,321,225,210,000.00		1,868,486,000	1,969,322,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			30,686,662,500,000.00	4,721,025,000	4,509,425,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	25/05/2015	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500				0.00	0	0.00
RES09	On	14/08/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000				0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			19,200,000,000.00	2,400,000	1,200,000.00
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			8,080,000,000,000.00	80,800,000	2,512,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,924,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			880,000,000,000.00	8,800,000	4,400,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			40,200,000,000.00	4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS25	On	23/05/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		480,000,000,000.00	4,800,000	4,800,000	5,100,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	5,050,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	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
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000				0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000				0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000				0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002On 26/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003On 25/04/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004On 31/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005On 31/03/2021 Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006On 21/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833On 25/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842On 19/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	100.00000			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	100.00000		75,600,000,000,000.00		756,000,000	300,000,000.00
SYN924	On	22/08/2012			100.00000	100.00000			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
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	11,000.00
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
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
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000				0.00	0	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			880,000,000,000.00	8,800,000	1,018,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			22,672,400,000,000.00	226,724,000	378,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			12,386,200,000,000.00	123,862,000	193,462,000.00
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			0.00	0	19,400,000.00
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
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	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
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	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
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	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
VKE02	On	08/05/2016	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
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
VOD00	On	28/08/2012	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			12,200,000,000.00	122,000	183,510,901.00
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	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
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
<b>Total for j-Bonds :</b>							<b>901,454,891,843,400.00</b>	<b>92,595,442,767</b>	<b>102 759 079 022.00</b>
<b>Grand Total:</b>							<b>901,455,094,952,877.00</b>	<b>12,595,458,618</b>	<b>102 760 403 619.00</b>