

# Daily MTM Report

Daily summary for: 19/04/2012

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			7.90520	7.87760		14.76	80,055,960.40	10,127	244,285.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		643.00000	669,000	14.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		15.00000	14,000	14.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		597.00000	622,000	14.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		19.00000	17,000	14.26	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		689.00000	716,000	14.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		11.00000	11,000	14.45	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		121.00000	123,000	15.93	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		343.00000	318,000	15.93	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		2.00000	2,000	17.23	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,130.00000	1,157,000	17.23	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		54.00000	54,000	18.41	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		676.00000	649,000	18.41	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		41.00000	41,000	19.40	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		813.00000	786,000	19.40	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		35.00000	34,000	20.03	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		907.00000	879,000	20.03	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		883.00000	910,000	15.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		5.00000	5,000	15.38	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		425.00000	446,000	13.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		47.00000	41,000	13.89	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		149.00000	154,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		271.00000	249,000	15.35	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		98.00000	99,000	16.51	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		420.00000	394,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		259.00000	271,000	14.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		131.00000	116,000	14.43	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,001.00000	974,000	20.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		29.00000	29,000	20.63	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		288.00000	302,000	14.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		110.00000	97,000	14.33	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,388.00000	1,360,000	23.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		16.00000	15,000	23.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		65.00000	65,000	17.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		587.00000	560,000	17.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		833.00000	860,000	15.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		5.00000	5,000	15.01	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		91.00000	80,000	14.22	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		319.00000	335,000	14.22	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.01060	7.98250		16.03	48,143,706.00	6,010	16,378.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		835.00000	856,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		53.00000	45,000	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		793.00000	813,000	14.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		61.00000	52,000	14.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		880.00000	901,000	14.74	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		48.00000	40,000	14.74	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		70.00000	60,000	14.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		752.00000	771,000	14.59	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,225.00000	1,193,000	20.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		107.00000	104,000	20.81	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		370.00000	378,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		288.00000	267,000	15.68	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		171.00000	170,000	18.65	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		789.00000	759,000	18.65	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,317.00000	1,284,000	21.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		99.00000	95,000	21.24	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		959.00000	928,000	19.54	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		141.00000	139,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		469.00000	482,000	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		187.00000	171,000	14.96	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		628.00000	600,000	17.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		210.00000	211,000	17.76	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		292.00000	297,000	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		410.00000	386,000	16.46	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		598.00000	614,000	14.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		116.00000	103,000	14.60	0.00	0	246.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		0.00000	691,000	14.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		0.00000	80,000	14.59	640,000.00	8,000	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.11490	8.08650		16.60	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		613.00000	627,000	15.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		227.00000	212,000	15.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		587.00000	600,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		251.00000	235,000	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		644.00000	658,000	15.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		208.00000	193,000	15.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		387.00000	366,000	16.22	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		473.00000	481,000	16.22	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,215.00000	1,185,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		201.00000	200,000	20.19	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.22910	8.20010		17.08	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		633.00000	644,000	15.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		383.00000	365,000	15.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		612.00000	622,000	16.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		412.00000	393,000	16.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		655.00000	666,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		355.00000	337,000	15.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,206.00000	1,177,000	19.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		306.00000	306,000	19.74	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		572.00000	581,000	16.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		472.00000	452,000	16.52	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.42720	8.39720		17.64	0.00	0	659.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		586.00000	589,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,167.00000	1,140,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		574.00000	576,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,205.00000	1,177,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		599.00000	602,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,130.00000	1,103,000	18.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.09230	9.06150		18.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,312.00000	1,318,000	17.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		751.00000	726,000	17.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,294.00000	1,299,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		783.00000	757,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,331.00000	1,337,000	17.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		720.00000	695,000	17.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		476.00000	460,000	16.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,537.00000	1,552,000	16.33	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.16640	10.13560		19.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,888.00000	1,901,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		952.00000	935,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,866.00000	1,878,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		980.00000	962,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,911.00000	1,924,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		925.00000	908,000	18.51	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.90520	7.87760			14.76	0.00	0	790.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			7,186.00000	7,207,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		54,426.00000	51,687,000	17.42	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		6,524.00000	6,524,000	17.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		58,764.00000	56,004,000	17.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		7,929.00000	7,976,000	17.09	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		50,169.00000	47,456,000	17.09	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.01060	7.98250		16.03	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		49,756.00000	51,111,000	14.78	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		16,546.00000	15,091,000	14.78	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		46,913.00000	48,160,000	14.96	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		18,703.00000	17,140,000	14.96	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		52,747.00000	54,210,000	14.61	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		14,537.00000	13,190,000	14.61	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.11490	8.08650		16.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		52,735.00000	53,793,000	15.73	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		31,405.00000	29,623,000	15.73	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		50,508.00000	51,481,000	15.92	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		34,178.00000	32,311,000	15.92	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		55,072.00000	56,217,000	15.54	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		28,742.00000	27,047,000	15.54	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				12.69210	12.62340		13.11	126,921.00	10	63,479.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call		811.00000	875,000	13.47	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put		38.00000	33,000	13.47	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call		765.00000	828,000	13.16	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put		42.00000	36,000	13.16	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	18/06/2012	Foreign Exchange Future	11.80	Call		858.00000	923,000	13.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		35.00000	31,000	13.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,535.00000	1,602,000	17.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		12.00000	10,000	17.58	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		213.00000	177,000	12.85	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		336.00000	369,000	12.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.85300	12.78310		13.99	0.00	0	2,323.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		263.00000	275,000	15.42	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		930.00000	872,000	15.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		252.00000	264,000	15.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		969.00000	911,000	15.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		274.00000	287,000	15.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		891.00000	834,000	15.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,479.00000	1,547,000	14.23	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		46.00000	44,000	14.23	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.01080	12.93990		14.68	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		843.00000	882,000	13.59	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		353.00000	322,000	13.59	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		817.00000	855,000	13.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		377.00000	345,000	13.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		870.00000	911,000	13.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		330.00000	301,000	13.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09700	0.09690		19.53	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		56.00000	51,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,166.00000	1,151,000	21.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		13.00000	10,000	24.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,123.00000	2,110,000	24.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		261.00000	257,000	19.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		371.00000	357,000	19.28	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09840	0.09830		17.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		732.00000	734,000	16.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		202.00000	194,000	16.66	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		288.00000	284,000	18.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		758.00000	744,000	18.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,556.00000	1,564,000	16.81	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		26.00000	24,000	16.81	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09980	0.09980		18.18	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		921.00000	915,000	17.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		281.00000	275,000	17.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		465.00000	458,000	18.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		825.00000	818,000	18.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,700.00000	1,694,000	16.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		60.00000	54,000	16.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.39360	10.34190		12.00	0.00	0	45,544.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		180.00000	199,000	12.00	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		238.00000	205,000	12.00	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		162.00000	178,000	12.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		270.00000	234,000	12.19	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		201.00000	223,000	11.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		209.00000	179,000	11.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		183.00000	156,000	11.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		225.00000	250,000	11.94	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		576.00000	622,000	12.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		34.00000	28,000	12.11	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		759.00000	808,000	12.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		17.00000	14,000	12.91	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		902.00000	953,000	13.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		10.00000	9,000	13.52	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		531.00000	576,000	11.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		39.00000	32,000	11.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		85.00000	69,000	11.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		377.00000	413,000	11.80	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		338.00000	300,000	12.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		130.00000	144,000	12.56	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.54000	10.48790		13.38	105,400.00	10	5,706.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		275.00000	296,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		513.00000	482,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		256.00000	276,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		544.00000	512,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		295.00000	290,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		483.00000	426,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,070.00000	1,117,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		32.00000	27,000	12.00	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		811.00000	854,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		73.00000	64,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.68740	10.63500		13.93	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		587.00000	615,000	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		342.00000	318,000	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		563.00000	590,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		368.00000	343,000	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		613.00000	641,000	13.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		318.00000	294,000	13.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.06870	11.01520		13.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		633.00000	647,000	14.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,111.00000	1,071,000	14.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		619.00000	633,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,147.00000	1,107,000	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		647.00000	662,000	14.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,075.00000	1,036,000	14.50	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			429.00100	428.99600			0.00	0	13.00
AL7T	On	02/08/2012	Index Future			435.07200	435.07300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.41100	389.57300			311,528,800.00	80	819.00
ALBI	On	02/08/2012	Index Future			394.92100	395.09100			315,936,800.00	80	198.00
ANY DA	On	20/04/2012	Any day expiry			7.84450	7.81150		15.28	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		1.00000	0,000	25.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		290.00000	256,000	25.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	20/04/2012	Any day expiry	8.15	Call		1.00000	0,000	27.82	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		340.00000	306,000	27.82	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		2.00000	1,000	23.64	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		241.00000	207,000	23.64	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			6.39700	6.40110		11.95	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Call		23.00000	20,000	12.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.50	Put		122.00000	123,000	12.99	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Call		14.00000	12,000	13.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.55	Put		163.00000	165,000	13.51	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Call		36.00000	33,000	12.47	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	6.45	Put		85.00000	86,000	12.47	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			8.10840	8.11090		10.35	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		137.00000	133,000	11.56	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		26.00000	25,000	11.56	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Call		99.00000	95,000	10.95	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.05	Put		38.00000	37,000	10.95	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		178.00000	174,000	12.16	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		17.00000	16,000	12.16	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry			7.84740	7.82170		13.86	0.00	0	500.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Call		40.00000	41,000	14.96	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.95	Put		168.00000	144,000	14.96	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Call		30.00000	30,000	15.52	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	8.00	Put		208.00000	183,000	15.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	30/04/2012	Any day expiry	7.90	Call		53.00000	55,000	14.41	0.00	0	0.00
ANY DAOn	30/04/2012	Any day expiry	7.90	Put		131.00000	108,000	14.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.12410	8.12270		11.16	121,861.50	15	22,609.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		492.00000	493,000	11.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		19.00000	19,000	11.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		447.00000	447,000	11.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		24.00000	23,000	11.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		539.00000	540,000	12.13	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		16.00000	16,000	12.13	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.15770	8.15570		12.32	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		228.00000	226,000	12.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		309.00000	305,000	12.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		210.00000	208,000	12.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		341.00000	337,000	12.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		248.00000	246,000	12.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		279.00000	275,000	12.42	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.19610	8.19330		12.93	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		392.00000	392,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		288.00000	285,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		368.00000	368,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		314.00000	311,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		417.00000	418,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		263.00000	261,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29910	9.29550		15.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,270.00000	2,273,000	15.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		275.00000	274,000	15.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,227.00000	2,230,000	15.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		282.00000	281,000	15.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,312.00000	2,316,000	15.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		267.00000	267,000	15.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95330	7.95610		10.31	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		75.00000	69,000	11.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		269.00000	266,000	11.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		64.00000	58,000	11.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		308.00000	305,000	11.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		88.00000	82,000	11.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		232.00000	229,000	11.05	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.04150	8.04390		11.16	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		433.00000	426,000	10.95	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		98.00000	93,000	10.95	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		399.00000	392,000	10.98	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		114.00000	109,000	10.98	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		468.00000	462,000	10.92	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		83.00000	79,000	10.92	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12750	8.12940		11.68	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		485.00000	479,000	11.21	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		159.00000	155,000	11.21	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		455.00000	448,000	11.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		179.00000	174,000	11.28	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		517.00000	511,000	11.14	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		141.00000	137,000	11.14	0.00	0	0.00
CF CANOn	30/04/2012	Can-Do Future			0.03090	0.02930			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.11590	0.10960			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.23500	0.23230			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.01070	0.01350			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.20630	0.24340			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00430	0.00560			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.65040	8.60620		14.12	0.00	0	32,519.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		68.00000	75,000	16.30	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		562.00000	525,000	16.30	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		61.00000	67,000	16.51	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		605.00000	567,000	16.51	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		76.00000	83,000	16.06	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		520.00000	483,000	16.06	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.78000	8.73520		15.52	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		345.00000	361,000	15.37	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		360.00000	331,000	15.37	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		326.00000	340,000	15.52	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		391.00000	360,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		366.00000	383,000	15.22	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		331.00000	303,000	15.22	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				8.91160	8.86610		15.99	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		632.00000	649,000	14.78	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		272.00000	243,000	14.78	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		606.00000	622,000	14.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		296.00000	266,000	14.93	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		659.00000	677,000	14.62	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		249.00000	221,000	14.62	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				390.27600	390.41700			0.00	0	205.00
GOVI On	03/05/2012	GOVI		382.00	Call		84,170.00000	82,760,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		84,070.00000	82,660,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		84,270.00000	82,860,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI				395.79900	395.94700			0.00	0	26.00
GOVI On	02/08/2012	GOVI		390.00	Call		59,470.00000	57,990,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		59,370.00000	57,890,000		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		59,570.00000	58,090,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			173.85800	173.83400			0.00	0	563.00
IGOV	On	02/08/2012	Index Future			176.31900	176.29600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			470.99600	468.54900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			477.68900	475.20600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.62000	5.63000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.65000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.67000	5.67000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.69000	5.70000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.72000	5.76000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.78000	5.82000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.97000	5.99000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.15000	6.18000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.34000	6.38000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.55000	6.58000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.76000	6.79000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.42290	6.42410		10.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		181.00000	179,000	10.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		57.00000	56,000	10.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		148.00000	146,000	10.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		74.00000	73,000	10.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		217.00000	215,000	10.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		43.00000	42,000	10.47	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.48260	6.48330		12.35	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		347.00000	344,000	12.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		107.00000	104,000	12.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		315.00000	312,000	12.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		125.00000	122,000	12.39	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		382.00000	379,000	12.42	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		92.00000	89,000	12.42	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.52730	6.52790		13.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Call		386.00000	383,000	13.40	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		195.00000	193,000	13.40	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		358.00000	355,000	13.42	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		217.00000	215,000	13.42	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		416.00000	413,000	13.38	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		175.00000	173,000	13.38	0.00	0	0.00
R157 On	03/05/2012	Bond Future				6.52300	6.50800		2.97	0.00	0	12,719.00
R157 On	03/05/2012	Bond Future		8.25	Call		5,659.00000	5,608,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.25	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Call		5,816.00000	5,766,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.30	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Call		5,501.00000	5,451,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		8.20	Put		0.00000	0,000	3.27	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Put		910.00000	950,000	2.92	0.00	0	0.00
R157 On	03/05/2012	Bond Future		6.25	Call		42.00000	32,000	2.92	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Call		282.00000	248,000	2.97	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.50	Put		309.00000	325,000	2.97	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Call		862.00000	814,000	3.05	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		6.75	Put		55.00000	57,000	3.05	0.00	0	1,500.00
R157 On	03/05/2012	Bond Future		7.35	Call		2,778.00000	2,728,000	3.23	0.00	0	0.00
R157 On	03/05/2012	Bond Future		7.35	Put		0.00000	0,000	3.23	0.00	0	1,500.00
R157 On	02/08/2012	Bond Future				6.59600	6.57900		2.89	0.00	0	108.00
R157 On	02/08/2012	Bond Future		8.00	Call		4,313.00000	4,261,000	3.15	0.00	0	0.00
R157 On	02/08/2012	Bond Future		8.00	Put		15.00000	16,000	3.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		4,458.00000	4,405,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		12.00000	12,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,168.00000	4,116,000	3.15	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		18.00000	18,000	3.15	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.63800	6.61800		3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,762.00000	1,722,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		681.00000	698,000	3.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,857.00000	1,816,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		635.00000	651,000	3.28	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,669.00000	1,630,000	3.26	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		729.00000	747,000	3.26	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.67900	6.65700		2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,413.00000	1,380,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,174.00000	1,197,000	2.96	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,485.00000	1,452,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,117.00000	1,141,000	2.97	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,344.00000	1,312,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,233.00000	1,258,000	2.95	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.17700	8.16300		12.70	0.00	0	30,640.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,688.00000	7,552,000	13.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Put		10.00000	9,000	13.43	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,121.00000	7,985,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		7.00000	6,000	13.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,254.00000	7,118,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		15.00000	13,000	13.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		2,941.00000	3,018,000	12.48	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		372.00000	315,000	12.48	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		1,096.00000	1,114,000	12.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,451.00000	1,335,000	12.67	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,450.00000	3,311,000	12.94	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		270.00000	266,000	12.94	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,386.00000	6,248,000	13.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		31.00000	27,000	13.28	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.25400	8.23900		13.47	0.00	0	790.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,356.00000	6,241,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,671.00000	1,697,000	13.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,676.00000	6,559,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,547.00000	1,571,000	13.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,042.00000	5,929,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,803.00000	1,832,000	13.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,426.00000	3,478,000	13.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,530.00000	3,440,000	13.47	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,795.00000	5,683,000	13.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,916.00000	1,945,000	13.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,001.00000	7,092,000	13.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.66	Call		1,353.00000	1,303,000	13.13	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,277.00000	6,362,000	13.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,632.00000	1,575,000	13.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,420.00000	6,304,000	13.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,646.00000	1,671,000	13.95	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,738.00000	4,806,000	13.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,452.00000	2,378,000	13.33	0.00	0	199.00
R186	On	02/08/2012	Bond Future	9.00	Call		8,007.00000	7,883,000	14.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		1,126.00000	1,144,000	14.18	0.00	0	199.00
R186	On	01/11/2012	Bond Future			8.31800	8.30200		14.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,396.00000	7,288,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,346.00000	3,386,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,677.00000	7,568,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,187.00000	3,226,000	14.60	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,118.00000	7,012,000	14.52	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,510.00000	3,552,000	14.52	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.38600	8.37000		13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,532.00000	6,441,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,359.00000	5,413,000	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,778.00000	6,686,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,158.00000	5,211,000	14.03	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,297.00000	6,208,000	13.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,573.00000	5,629,000	13.97	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.71430	215.50963			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		510.00000	714,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		460.00000	664,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		560.00000	764,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.76681	218.56207			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		562.00000	767,000		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		512.00000	717,000		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		612.00000	817,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			259.91862	259.89461			0.00	0	1,044.00
R197	On	03/05/2012	Bond Future	251.00	Call		8,895.00000	8,919,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		8,845.00000	8,869,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	250.95	Call		8,945.00000	8,969,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future			258.40739	258.38652			0.00	0	257.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,387.00000	1,407,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,337.00000	1,357,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,437.00000	1,457,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.86500	5.85000		2.09	0.00	0	1,845.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,624.00000	4,587,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,742.00000	4,705,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,506.00000	4,468,000	2.33	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.33	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.88100	5.86300		2.09	0.00	0	37.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,640.00000	3,600,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1.00000	2,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,749.00000	3,708,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		1.00000	1,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,532.00000	3,491,000	2.30	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		2.00000	1,000	2.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			5.83800	5.81600		2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,638.00000	1,602,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		251.00000	260,000	2.36	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,718.00000	1,681,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		231.00000	239,000	2.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,560.00000	1,525,000	2.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		274.00000	284,000	2.35	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.75600	5.73200		2.09	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,366.00000	1,336,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		440.00000	454,000	2.16	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,429.00000	1,398,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		415.00000	427,000	2.17	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,305.00000	1,275,000	2.15	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		468.00000	481,000	2.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			191.59177	191.57228			0.00	0	37,085.00
R202	On	03/05/2012	Bond Future	190.00	Call		1,572.00000	1,592,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		1,522.00000	1,542,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		1,622.00000	1,642,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			7.10300	7.09900		5.87	0.00	0	3,653.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,157.00000	7,139,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,365.00000	7,347,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,950.00000	6,932,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	6.37	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		755.00000	751,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		306.00000	284,000	5.79	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		394.00000	386,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		625.00000	598,000	5.84	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,641.00000	1,617,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		67.00000	61,000	5.97	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,119.00000	3,100,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		4.00000	3,000	6.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.18300	7.17800		5.89	0.00	0	71.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,632.00000	5,609,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		95.00000	94,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,822.00000	5,799,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		83.00000	82,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,442.00000	5,420,000	6.34	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		108.00000	108,000	6.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.24500	7.23900		6.26	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,190.00000	3,168,000	6.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.75	Put		1,103.00000	1,105,000	6.46	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,329.00000	3,307,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,040.00000	1,043,000	6.48	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,053.00000	3,032,000	6.44	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,168.00000	1,171,000	6.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.31200	7.30600		5.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		919.00000	909,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,142.00000	4,155,000	5.54	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		978.00000	968,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,997.00000	4,011,000	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		862.00000	853,000	5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,289.00000	4,303,000	5.53	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.39400	7.40000		7.15	0.00	0	3,658.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,808.00000	6,839,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		7,049.00000	7,081,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,566.00000	6,597,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	7.74	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		2,185.00000	2,149,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		54.00000	49,000	6.95	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,914.00000	1,932,000	7.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	7.75	Put		93.00000	79,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.47700	7.48300		7.55	0.00	0	99.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,291.00000	5,313,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		285.00000	277,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,498.00000	5,521,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		254.00000	247,000	8.12	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,082.00000	5,103,000	8.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		315.00000	306,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.54200	7.54700		7.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,710.00000	3,720,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,520.00000	1,506,000	8.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,868.00000	3,878,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,440.00000	1,426,000	8.09	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,555.00000	3,564,000	8.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,604.00000	1,589,000	8.05	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.61000	7.61700		7.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,805.00000	3,821,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,022.00000	2,005,000	7.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,950.00000	3,966,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,937.00000	1,920,000	7.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,663.00000	3,678,000	7.70	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,111.00000	2,093,000	7.70	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R:On	21/12/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.63300	5.61700		1.24	0.00	0	1,000.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,995.00000	2,969,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		3,073.00000	3,047,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,917.00000	2,891,000	1.39	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.39	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.61700	5.59800		1.15	0.00	0	18.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,259.00000	2,232,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		1.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,326.00000	2,299,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,191.00000	2,165,000	1.27	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.27	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.48100	5.45200		1.16	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		769.00000	743,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		137.00000	144,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		813.00000	787,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		123.00000	131,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		725.00000	700,000	1.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		150.00000	159,000	1.21	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.20700	5.17400		1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		869.00000	845,000	1.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Put		125.00000	131,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		905.00000	881,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		117.00000	123,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		833.00000	810,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		134.00000	141,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.59400	7.59400		8.43	0.00	0	21,396.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,294.00000	6,294,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,555.00000	6,555,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000	9.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		6,033.00000	6,033,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000	9.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		1,164.00000	1,144,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		343.00000	323,000	8.30	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		532.00000	510,000	8.39	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		849.00000	827,000	8.39	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,347.00000	2,337,000	8.60	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		77.00000	67,000	8.60	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,914.00000	3,912,000	8.81	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		8.00000	6,000	8.81	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			5.61700	7.67700		8.87	0.00	0	210.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,987.00000	17,896,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		296.00000	0,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.80	Call		6,211.00000	18,151,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		265.00000	0,000	9.54	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,762.00000	17,641,000	9.51	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		327.00000	1,000	9.51	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.74000	7.74000		9.24	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,289.00000	4,283,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,608.00000	1,602,000	9.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,463.00000	4,457,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,525.00000	1,519,000	9.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,118.00000	4,111,000	9.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,696.00000	1,689,000	9.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.80800	7.80800		8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,459.00000	4,454,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,204.00000	2,199,000	9.27	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,619.00000	4,614,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,114.00000	2,109,000	9.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,302.00000	4,297,000	9.24	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,299.00000	2,294,000	9.24	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.69700	7.69800		9.86	0.00	0	10,014.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,552.00000	7,558,000	10.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,826.00000	7,833,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,277.00000	7,283,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000	10.67	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		1,512.00000	1,487,000	9.73	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		292.00000	273,000	9.73	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		747.00000	719,000	9.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		759.00000	737,000	9.83	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,251.00000	2,243,000	10.10	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		130.00000	116,000	10.10	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,898.00000	3,901,000	10.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		16.00000	13,000	10.35	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.77300	7.77400		9.98	0.00	0	336.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,015.00000	6,014,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		416.00000	409,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,249.00000	6,249,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		375.00000	369,000	10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,779.00000	5,778,000	10.69	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		457.00000	450,000	10.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.83600	7.83600		10.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,361.00000	4,353,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,991.00000	1,983,000	11.13	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,541.00000	4,534,000	11.16	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,890.00000	1,883,000	11.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.20	Call		4,183.00000	4,175,000	11.10	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,095.00000	2,087,000	11.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.90200	7.90200		10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,755.00000	3,749,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,202.00000	3,196,000	10.15	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,910.00000	3,904,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,077.00000	3,071,000	10.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,608.00000	3,602,000	10.13	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,337.00000	3,331,000	10.13	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.67600	8.66200		18.22	0.00	0	3,030.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,917.00000	2,798,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		264.00000	258,000	18.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,238.00000	3,119,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		205.00000	199,000	18.62	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,607.00000	2,489,000	18.48	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		337.00000	332,000	18.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.74500	8.73000		18.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,505.00000	5,408,000	19.27	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,536.00000	1,558,000	19.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Call		5,763.00000	5,664,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,430.00000	1,450,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,252.00000	5,156,000	19.21	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,650.00000	1,673,000	19.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.80500	8.78900		20.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,428.00000	5,343,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,795.00000	3,836,000	20.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,642.00000	5,555,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,630.00000	3,669,000	20.91	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,217.00000	5,134,000	20.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,966.00000	4,009,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.86800	8.85200		19.65	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,032.00000	5,952,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,894.00000	4,939,000	19.92	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,237.00000	6,156,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,721.00000	4,765,000	19.97	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,830.00000	5,751,000	19.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,074.00000	5,119,000	19.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future			141.90913	141.89454			0.00	0	925.00
R210	On	03/05/2012	Bond Future	139.00	Call		2,895.00000	2,909,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		2,845.00000	2,859,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		2,945.00000	2,959,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.91731	143.90429			0.00	0	80.00
R210	On	02/08/2012	Bond Future	143.00	Call		904.00000	917,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		854.00000	867,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		954.00000	967,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			119.49649	119.48945			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		1,289.00000	1,296,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		1,239.00000	1,246,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		1,339.00000	1,346,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.79059	119.78498			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	120.00	Put		215.00000	209,000		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		265.00000	259,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call		0.00000	0,000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put		165.00000	159,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			118.31580	118.25426			0.00	0	2,902.00
R212	On	03/05/2012	Bond Future	115.30	Call		2,954.00000	3,016,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		2,904.00000	2,966,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		3,004.00000	3,066,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.45683	118.39594			0.00	0	30.00
R212	On	02/08/2012	Bond Future	118.00	Call		396.00000	457,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		346.00000	407,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		446.00000	507,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.53600	8.53200		16.23	0.00	0	4,435.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,689.00000	5,651,000	17.14	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		29.00000	24,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		6,054.00000	6,017,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		21.00000	17,000	17.20	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,325.00000	5,286,000	17.08	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		41.00000	35,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.60600	8.60200		16.58	0.00	0	13.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,313.00000	6,276,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,251.00000	1,247,000	17.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,593.00000	6,556,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,160.00000	1,155,000	17.19	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,037.00000	6,000,000	17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,350.00000	1,345,000	17.08	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.66900	8.66400		18.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,035.00000	5,998,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,387.00000	3,390,000	18.48	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,266.00000	6,229,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,235.00000	3,238,000	18.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,807.00000	5,771,000	18.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,545.00000	3,550,000	18.43	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.73700	8.73200		17.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,570.00000	6,537,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,478.00000	4,485,000	17.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,789.00000	6,756,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,315.00000	4,322,000	17.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,353.00000	6,321,000	17.56	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,646.00000	4,653,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.72500	8.70600			0.00	0	1,530.00
R214	On	03/05/2012	Bond Future	8.80	Call		787.00000	627,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		870.00000	709,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		704.00000	544,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.79100	8.77100			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		241.00000	75,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		324.00000	157,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		158.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	8,000		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			1.25240	1.24820		15.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,009.00000	1,045,000	14.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		27.00000	21,000	14.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		596.00000	624,000	14.58	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		114.00000	100,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,493.00000	1,532,000	16.72	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		11.00000	8,000	16.72	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.26760	1.26310		15.98	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		803.00000	825,000	15.41	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		280.00000	257,000	15.41	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		549.00000	560,000	16.20	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		526.00000	492,000	16.20	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,154.00000	1,184,000	15.05	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		131.00000	116,000	15.05	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.28310	1.27850		17.15	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		943.00000	961,000	16.02	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		438.00000	410,000	16.02	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		705.00000	717,000	16.74	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		700.00000	666,000	16.74	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,254.00000	1,279,000	15.53	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		249.00000	228,000	15.53	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>756,659,448.90</b>	<b>24,332</b>	<b>1,081,559.00</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			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	27,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,507,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	20,201,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			2,600,000,000.00	26,000	26,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			1,100,000,000.00	11,000	21,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	6,898,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	6,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	4,499,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			350,000,000,000.00	3,500,000	1,750,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			900,000,000,000.00	9,000,000	4,500,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	1,365,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



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	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,899,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		700,500,000,000.00		7,005,000	17,500,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000		1,100,000,000.00		11,000	50,011,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC10	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD10	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD20	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD30	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD40	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD50	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD60	On 30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		123,200,000,000.00		1,232,000	4,199,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20 On 02/08/2012 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	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0 On 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	3,999,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
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			2,600,000,000.00	26,000	11,832,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	100.00000		36,000,000,000,000.00	36,000,000,000,000.00	360,000,000	360,000,000.00
CLN267	On	16/03/2014	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	15,000,000,000,000.00	150,000,000	150,000,000.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	60,000,000.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			10,002,300,000,000.00	100,023,000	52,310,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			9,138,600,000.00	91,386	77,796,386.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			903,600,000,000.00	9,036,000	123,199,389.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	14,160,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			25,000,000,000,000.00	250,000,000	80,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000		154,200,000,000,000.00	1,542,000,000	900,000,000.00	
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			204,000,000,000.00	2,040,000	47,215,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			527,250,000.00	57,000	562,757,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			200,000,000.00	20,000	467,100,529.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			142,249,850,000.00	18,121,000	152,221,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			990,308,362,500.00	132,041,115	291,506,731.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,898,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		1,218,920,600,000.00		12,189,206	6,094,603.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			38,480,000,000.00	384,800	29,600.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	124,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			252,000,000.00	28,000	4,598,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000		499,600,000,000.00		4,996,000	4,996,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			11,900,000,000.00	119,000	26,119,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	20,910,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		1,600,000,000.00		16,000	3,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	41,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	1,098,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000		47,700,000,000,000.00	477,000,000	477,000,000	377,000,000.00
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			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00

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	2,000,000.00
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	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00	200,000,000,000.00	2,000,000	2,000,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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			0.00	0	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			360,000,000.00	45,000	38,000.00
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	82,000,000.00
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			1,400,000,000.00	14,000	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,500,000,000.00	25,000	2,298,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On	13/07/2017			100.00000	100.00000			1,800,000,000.00	18,000	3,799,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

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		649,400,000,000.00		6,494,000	6,494,000.00
NBK1B	On	09/09/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,000,000,000.00		10,000	8,497,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		0.00		0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,100,000,000.00		11,000	5,999,000.00
NBK4	On	28/10/2024			100.00000	100.00000		0.00		0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		0.00		0	2,444,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	9,398,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	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
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	916,500.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,499,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	1,197,797.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D:On	22/05/2016	Spot Bond	8.21500	8.21500			0.00	0	0.00
NRA01:On	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	30,000,000.00
NRA01:On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	122,000,000.00
NRA01:On	30/11/2018	Spot Bond	100.00000	100.00000			0.00	0	6,900,000.00
NRA01:On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA02:On	31/10/2022	Spot Bond	100.00000	100.00000			1,100,000,000.00	11,000	78,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		604,200,000.00		6,042,000	88,598,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.51000	6.49500		116,216,025,240,000.00	17,851,924,000	17,115,497,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.16500	8.15000		90,354,638,011,980.00	11,066,091,612	11,917,915,811.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			215.26305	215.02613		41,976,294,750,000.00	195,000,000	1,503,999,999.00	
R197	On	07/12/2023	Spot Bond			1.85000	1.85000		131,535,000,000.00	71,100,000	559,950,000.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			5.86000	5.84500			4,844,163,140,000.00	826,649,000	3,874,831,931.00
R202	On	07/12/2033	Spot Bond			2.24000	2.24000			113,307,040,000.00	50,583,500	1,324,674,000.00
R203	On	15/09/2017	Spot Bond			7.09000	7.08500			36,139,211,810,000.00	5,097,209,000	8,109,145,644.00
R204	On	21/12/2018	Spot Bond			7.38000	7.38500			28,721,564,390,340.00	3,891,810,893	6,051,368,494.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.63000	5.61500			15,421,076,700,000.00	2,739,090,000	4,793,203,000.00
R207	On	15/01/2020	Spot Bond			7.58000	7.58000			14,573,212,492,000.00	1,922,587,400	6,648,606,000.00
R208	On	31/03/2021	Spot Bond			7.68500	7.68500			79,291,808,007,335.00	10,317,736,891	10,135,771,891.00
R209	On	31/03/2036	Spot Bond			8.66500	8.65000			24,301,313,105,000.00	2,804,537,000	10,851,420,509.00
R210	On	31/03/2028	Spot Bond			2.24000	2.24000			101,522,176,000.00	45,322,400	1,020,200,000.00
R211	On	31/01/2017	Spot Bond			0.63000	0.63000			315,756,000.00	501,200	2,586,499,999.00
R212	On	31/01/2022	Spot Bond			1.86500	1.87000			598,283,234,500.00	320,795,300	1,540,963,742.00
R213	On	28/02/2031	Spot Bond			8.52500	8.52000			43,091,530,625,000.00	5,054,725,000	2,886,447,850.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,908,359,000,000.00	2,601,286,000	3,959,351,116.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		20,000,000,000,000.00	200,000,000	100,000,000.00	
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	19,499,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	2,499,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	37,038.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	59,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,799,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	8,200,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00
SMF3	On	30/06/2012	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
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		231,290,000,000,000.00		2,312,900,000	834,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			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
SYN893On	11/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On	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
SYN903On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN905On	20/04/2012	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
SYN909On	02/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On	19/07/2012			100.00000	100.00000			85,000,000,000,000.00	850,000,000	425,000,000.00
SYN912	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	2,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,603,400,000,000.00	16,034,000	1,026,134,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			4,001,000,000,000.00	40,010,000	218,710,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			9,600,000,000,000.00	96,000,000	131,302,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	141,800,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	19,257,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	1,000,000.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		100,000,000,000,000.00		1,000,000,000	501,054,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	12,900,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	70,420,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		115,680,763,000,000.00		1,156,807,630	605,403,815.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>1,394,899,060,140,660.00</b>	<b>73,817,071,333</b>	<b>106,238,110,374.00</b>
<b>Grand Total:</b>							<b>1,394,899,816,800,100.00</b>	<b>73,817,095,665</b>	<b>106,239,191,933.00</b>