



Daily MTM Report

Daily summary for: 04/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.86630	7.77390		13.20	204,335,008.80	25,976	248,168.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		535.00000	623,000	13.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		11.00000	7,000	13.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		488.00000	575,000	13.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		14.00000	9,000	13.57	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		582.00000	672,000	14.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		8.00000	6,000	14.09	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		57.00000	75,000	14.85	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		383.00000	309,000	14.85	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	1,000	17.19	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,025.00000	1,117,000	17.19	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		21.00000	26,000	17.75	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		747.00000	660,000	17.75	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		15.00000	19,000	18.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		891.00000	803,000	18.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		12.00000	15,000	19.54	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		988.00000	899,000	19.54	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		777.00000	868,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		3.00000	2,000	15.26	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		317.00000	392,000	12.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		43.00000	26,000	12.84	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		75.00000	100,000	14.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		301.00000	234,000	14.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		43.00000	56,000	15.51	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		469.00000	390,000	15.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		158.00000	209,000	13.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		134.00000	93,000	13.10	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,086.00000	996,000	20.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		10.00000	12,000	20.19	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		184.00000	241,000	13.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		110.00000	75,000	13.04	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,480.00000	1,389,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		4.00000	5,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		26.00000	33,000	16.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		652.00000	567,000	16.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		728.00000	819,000	14.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		4.00000	3,000	14.87	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		89.00000	59,000	12.99	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		213.00000	275,000	12.99	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		0.00000	180,000	13.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		0.00000	114,000	13.15	11,400.00	100	100.00

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			7.97110	7.87730		14.87	12,554,482.50	1,575	31,351.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		723.00000	806,000	13.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		46.00000	35,000	13.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		681.00000	762,000	13.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		54.00000	41,000	13.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		766.00000	851,000	13.79	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		39.00000	30,000	13.79	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		63.00000	48,000	13.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		640.00000	719,000	13.71	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,289.00000	1,204,000	20.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		66.00000	75,000	20.11	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		278.00000	321,000	14.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		301.00000	250,000	14.70	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		113.00000	129,000	17.83	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		836.00000	758,000	17.83	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,383.00000	1,297,000	20.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		60.00000	68,000	20.56	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,014.00000	932,000	18.76	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		91.00000	103,000	18.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		370.00000	425,000	14.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		193.00000	154,000	14.06	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		667.00000	594,000	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		144.00000	165,000	16.90	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		212.00000	244,000	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		435.00000	373,000	15.54	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		487.00000	558,000	13.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		110.00000	87,000	13.60	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		561.00000	636,000	13.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		84.00000	65,000	13.65	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.07380	7.97870		15.62	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		515.00000	571,000	14.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		236.00000	197,000	14.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		490.00000	544,000	14.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		261.00000	220,000	14.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		541.00000	600,000	14.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		212.00000	176,000	14.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		404.00000	352,000	15.44	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		383.00000	426,000	15.44	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,268.00000	1,188,000	19.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		147.00000	162,000	19.49	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.18570	8.08900		16.20	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		539.00000	587,000	15.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		400.00000	351,000	15.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		519.00000	565,000	15.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		430.00000	379,000	15.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		560.00000	609,000	15.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		371.00000	323,000	15.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,250.00000	1,174,000	19.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		239.00000	260,000	19.05	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		482.00000	524,000	15.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		493.00000	438,000	15.84	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.39030	8.29220		16.99	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		509.00000	540,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,195.00000	1,128,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		497.00000	528,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,233.00000	1,166,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		520.00000	553,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,156.00000	1,091,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07040	8.97760		18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,232.00000	1,277,000	17.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		754.00000	707,000	17.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,214.00000	1,258,000	17.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		786.00000	738,000	17.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,250.00000	1,297,000	16.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		722.00000	677,000	16.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		473.00000	441,000	15.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,451.00000	1,511,000	15.94	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.14450	10.05170		19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,792.00000	1,846,000	18.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		940.00000	902,000	18.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,770.00000	1,824,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		968.00000	930,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,814.00000	1,869,000	18.05	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		912.00000	875,000	18.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.86630	7.77390		13.20	78,663.00	10	768.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		2,947.00000	3,764,000	16.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		60,557.00000	52,134,000	16.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		2,616.00000	3,324,000	16.99	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		65,226.00000	56,694,000	16.99	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		3,330.00000	4,277,000	16.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		55,940.00000	47,647,000	16.23	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.97110	7.87730		14.87	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		39,646.00000	45,495,000	13.90	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		16,956.00000	13,425,000	13.90	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		36,961.00000	42,496,000	14.06	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		19,271.00000	15,426,000	14.06	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		42,494.00000	48,656,000	13.74	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		14,804.00000	11,586,000	13.74	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.07380	7.97870		15.62	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		43,348.00000	48,179,000	14.98	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		32,798.00000	28,119,000	14.98	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		41,264.00000	45,873,000	15.16	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		35,714.00000	30,813,000	15.16	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		45,546.00000	50,605,000	14.79	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		29,996.00000	25,545,000	14.79	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.70450	12.59760		11.59	20,911,607.00	1,646	67,914.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		770.00000	872,000	13.31	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		22.00000	18,000	13.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		722.00000	824,000	12.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		24.00000	20,000	12.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		818.00000	920,000	13.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		20.00000	16,000	13.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,502.00000	1,607,000	16.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		4.00000	3,000	16.86	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		163.00000	121,000	11.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		261.00000	325,000	11.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.86640	12.75780		12.71	6,433,200.00	500	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		198.00000	224,000	14.31	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		890.00000	808,000	14.31	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		189.00000	214,000	14.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		931.00000	848,000	14.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		209.00000	235,000	14.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		851.00000	769,000	14.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,445.00000	1,548,000	13.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		37.00000	32,000	13.91	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.02420	12.91400		13.76	6,512,100.00	500	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		785.00000	844,000	12.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		321.00000	270,000	12.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		757.00000	815,000	12.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		343.00000	291,000	12.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		813.00000	874,000	12.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		299.00000	250,000	12.62	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			0.09850	0.09680		17.49	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		23.00000	32,000	20.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,143.00000	982,000	20.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		2.00000	3,000	22.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,122.00000	1,953,000	22.08	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		193.00000	265,000	17.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		313.00000	215,000	17.39	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09990	0.09820		17.24	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		705.00000	828,000	16.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		185.00000	138,000	16.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		255.00000	307,000	18.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		735.00000	617,000	18.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,541.00000	1,706,000	17.37	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		21.00000	16,000	17.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10130	0.09960		17.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		883.00000	1,001,000	16.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		263.00000	211,000	16.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		423.00000	483,000	18.22	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		803.00000	693,000	18.22	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,668.00000	1,825,000	16.54	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		48.00000	35,000	16.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.31840	10.22690		10.31	36,114,400.00	3,500	45,866.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		90.00000	118,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		263.00000	200,000	10.72	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	10.45	Call		77.00000	102,000	10.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		300.00000	234,000	10.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		104.00000	137,000	10.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		227.00000	169,000	10.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		194.00000	140,000	10.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		121.00000	158,000	10.31	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		449.00000	531,000	10.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		22.00000	13,000	10.30	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		636.00000	724,000	11.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		9.00000	6,000	11.52	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		782.00000	872,000	12.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		5.00000	4,000	12.44	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		406.00000	486,000	10.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		29.00000	18,000	10.30	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		77.00000	51,000	10.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		254.00000	319,000	10.30	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		379.00000	307,000	11.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		56.00000	75,000	11.33	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.46300	10.37000		12.09	18,048,675.00	1,725	9,231.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		187.00000	220,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		543.00000	483,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		171.00000	203,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		577.00000	516,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		203.00000	239,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		509.00000	452,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		946.00000	1,032,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		26.00000	19,000	11.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		686.00000	764,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		66.00000	51,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.60850	10.51450		12.92	13,260,625.00	1,250	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		475.00000	528,000	12.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		351.00000	310,000	12.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		452.00000	504,000	12.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		378.00000	336,000	12.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		499.00000	554,000	12.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		325.00000	286,000	12.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.00520	10.90820		13.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		559.00000	589,000	14.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,144.00000	1,077,000	14.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		545.00000	575,000	14.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,180.00000	1,113,000	14.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		572.00000	604,000	14.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,107.00000	1,042,000	14.17	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			439.51900	440.23700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			446.17700	446.90000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			397.68900	398.31700			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			403.71300	404.34500			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.98210	7.95000		9.30	1,596,420.00	200	22,614.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		318.00000	346,000	9.87	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		18.00000	14,000	9.87	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		276.00000	303,000	9.77	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		26.00000	21,000	9.77	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		363.00000	392,000	9.96	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		13.00000	10,000	9.96	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.02070	7.98830		10.86	160,414.00	20	2,681.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		131.00000	137,000	11.56	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		379.00000	353,000	11.56	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		118.00000	123,000	11.71	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		416.00000	389,000	11.71	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		145.00000	152,000	11.41	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		343.00000	318,000	11.41	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.06530	8.03140		11.58	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		275.00000	283,000	11.68	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		333.00000	307,000	11.68	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		257.00000	264,000	11.82	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		365.00000	338,000	11.82	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		295.00000	304,000	11.56	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		303.00000	278,000	11.56	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.26070	9.24930		14.26	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,175.00000	2,179,000	13.92	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		226.00000	218,000	13.92	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,131.00000	2,135,000	13.80	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		232.00000	224,000	13.80	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	7.25	Call		2,219.00000	2,223,000	14.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		220.00000	212,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.90550	7.87280		8.83	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		29.00000	32,000	10.25	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		306.00000	277,000	10.25	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		23.00000	25,000	10.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		350.00000	320,000	10.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		36.00000	40,000	9.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		263.00000	235,000	9.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.99370	7.95940		10.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		343.00000	367,000	10.01	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		92.00000	82,000	10.01	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		310.00000	332,000	10.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		109.00000	97,000	10.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		378.00000	403,000	10.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		77.00000	68,000	10.00	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.07780	8.04220		10.66	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		397.00000	420,000	10.49	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		158.00000	146,000	10.49	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		368.00000	389,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		179.00000	165,000	10.52	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		429.00000	452,000	10.45	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		140.00000	128,000	10.45	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.08620	0.06490			0.00	0	5,670.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.33250	0.34170			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00320	0.00520			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.13750	0.18500			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00070	0.00110			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.59190	8.51500		12.27	45,751,867.50	5,325	26,099.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		22.00000	30,000	14.62	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		607.00000	538,000	14.62	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		18.00000	25,000	14.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		653.00000	583,000	14.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		26.00000	36,000	14.48	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		561.00000	494,000	14.48	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.71880	8.64040		14.25	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		257.00000	292,000	14.45	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		367.00000	323,000	14.45	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		240.00000	273,000	14.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		400.00000	354,000	14.64	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		275.00000	312,000	14.25	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		335.00000	293,000	14.25	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.84580	8.76590		15.26	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		533.00000	580,000	14.25	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		273.00000	240,000	14.25	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		508.00000	553,000	14.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		298.00000	263,000	14.39	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		559.00000	607,000	14.10	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		249.00000	217,000	14.10	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				7.84560	7.74400		13.23	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		0.00000	166,000	13.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		0.00000	70,000	13.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		0.00000	160,000	13.20	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		0.00000	74,000	13.20	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		0.00000	172,000	13.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		0.00000	66,000	13.19	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		0.00000	452,000	13.52	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		0.00000	6,000	13.52	0.00	4,110	4,110.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		0.00000	427,000	16.42	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		0.00000	23,000	16.42	0.00	4,110	4,110.00
DAUS On	29/06/2012	Any day expiry				7.87890	7.77700		13.33	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		0.00000	234,000	13.19	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		0.00000	105,000	13.19	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Call		0.00000	228,000	13.21	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Put		0.00000	109,000	13.21	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Call		0.00000	240,000	13.18	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Put		0.00000	101,000	13.18	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Call		0.00000	499,000	12.96	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Put		0.00000	20,000	12.96	0.00	5,480	5,480.00
DAUS On	29/06/2012	Any day expiry		8.25	Put		0.00000	437,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	8.25	Call		0.00000	66,000	15.78	0.00	5,480	5,480.00
DAUS	On	31/07/2012	Any day expiry			7.91550	7.81300		13.89	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		0.00000	272,000	13.63	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		0.00000	157,000	13.63	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		0.00000	267,000	13.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		0.00000	162,000	13.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		0.00000	278,000	13.60	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		0.00000	153,000	13.60	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		0.00000	552,000	13.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		0.00000	37,000	13.01	0.00	4,800	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		0.00000	453,000	15.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		0.00000	118,000	15.80	0.00	4,800	4,800.00
DAUS	On	31/08/2012	Any day expiry			7.95140	7.84900		14.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		0.00000	312,000	14.38	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		0.00000	211,000	14.38	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		0.00000	308,000	14.41	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		0.00000	217,000	14.41	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		0.00000	317,000	14.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		0.00000	206,000	14.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		0.00000	608,000	13.52	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		0.00000	57,000	13.52	0.00	6,170	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		0.00000	471,000	16.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		0.00000	172,000	16.13	0.00	6,170	6,170.00
DAUS	On	28/09/2012	Any day expiry			7.98380	7.88100		15.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		0.00000	342,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.90	Put		0.00000	258,000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		0.00000	337,000	14.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		0.00000	263,000	14.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		0.00000	347,000	14.81	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		0.00000	253,000	14.81	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		0.00000	655,000	13.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		0.00000	71,000	13.78	0.00	7,540	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		0.00000	484,000	16.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		0.00000	218,000	16.30	0.00	7,540	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.02200	7.91900		15.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		0.00000	400,000	15.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		0.00000	278,000	15.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		0.00000	395,000	15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		0.00000	283,000	15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		0.00000	405,000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		0.00000	273,000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		0.00000	709,000	13.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		0.00000	87,000	13.94	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		0.00000	499,000	16.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		0.00000	271,000	16.43	0.00	8,220	8,220.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	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
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			398.56800	399.17000			0.00	0	231.00
GOVI	On	02/08/2012	GOVI	390.00	Call		91,700.00000	85,680,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		91,600.00000	85,580,000		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		91,800.00000	85,780,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			404.60500	405.21100			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		32,110.00000	26,050,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		32,010.00000	25,950,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		32,210.00000	26,150,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	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	02/08/2012	Index Future			176.70300	176.53800			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.37900	179.21000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.44800	478.44800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.64000	5.63000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.65000	5.64000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.73000	5.70000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.85000	5.81000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.99000	5.95000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.15000	6.11000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.34000	6.30000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.51000	6.50000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.23310	6.21060		9.29	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		50.00000	55,000	9.63	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		139.00000	122,000	9.63	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		37.00000	41,000	9.96	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		176.00000	158,000	9.96	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		66.00000	73,000	9.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		105.00000	90,000	9.29	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.29280	6.26930		11.19	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		185.00000	197,000	11.21	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		159.00000	147,000	11.21	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		160.00000	171,000	11.19	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		184.00000	171,000	11.19	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		212.00000	225,000	11.23	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		136.00000	125,000	11.23	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.34170	6.31620		12.63	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		240.00000	252,000	12.62	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		261.00000	248,000	12.62	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		220.00000	231,000	12.73	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		291.00000	277,000	12.73	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		262.00000	277,000	12.60	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		233.00000	223,000	12.60	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.35000	6.39100		2.93	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.42900	6.39600		2.61	0.00	0	14,845.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,868.00000	4,765,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		2.00000	1,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		5,015.00000	4,913,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		1.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,721.00000	4,618,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		2.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		1,095.00000	1,163,000	2.55	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.15	Call		326.00000	291,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		718.00000	771,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		575.00000	525,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		919.00000	854,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		441.00000	478,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,848.00000	1,759,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		138.00000	152,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.46100	6.42500		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,088.00000	2,011,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		456.00000	482,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,194.00000	2,115,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		421.00000	445,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,985.00000	1,910,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		494.00000	522,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.50200	6.45200		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,643.00000	1,564,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		874.00000	925,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,725.00000	1,644,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		828.00000	876,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,566.00000	1,488,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		926.00000	977,000	2.86	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.09000	8.12100		11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.15400	8.12400		11.57	0.00	0	34,771.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,609.00000	6,370,000	12.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		832.00000	879,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,968.00000	6,725,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		746.00000	790,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,256.00000	6,021,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		925.00000	977,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,223.00000	2,331,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,419.00000	3,241,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,978.00000	5,747,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,006.00000	1,062,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		5,612.00000	5,813,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,057.00000	971,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		4,893.00000	5,079,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,340.00000	1,240,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,681.00000	6,441,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		815.00000	861,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		3,407.00000	3,554,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,213.00000	2,074,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		8,451.00000	8,193,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		478.00000	506,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		5,318.00000	5,512,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		1,165.00000	1,073,000	11.23	0.00	0	2,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Call		3,698.00000	3,511,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,032.00000	2,131,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.21800	8.18600		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,666.00000	7,449,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,533.00000	2,616,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,965.00000	7,744,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,393.00000	2,472,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,371.00000	7,159,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,680.00000	2,768,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.28800	8.25300		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,860.00000	6,663,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		4,616.00000	4,741,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,120.00000	6,919,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,429.00000	4,550,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,610.00000	6,417,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		4,815.00000	4,944,000	13.64	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.78375	215.77947			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.80392	218.80428			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		804.00000	804,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		754.00000	754,000		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		854.00000	854,000		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			260.36703	259.99414			0.00	0	0.00
R197	On	02/08/2012	Bond Future			258.84037	257.99543			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		995.00000	1,840,000		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		945.00000	1,790,000		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		1,045.00000	1,890,000		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			5.71500	5.73500		2.08	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.73800	5.70400		1.93	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		4,002.00000	3,924,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		1.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,110.00000	4,033,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,893.00000	3,815,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.68600	5.64800		2.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,870.00000	1,803,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		139.00000	150,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,957.00000	1,889,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		125.00000	135,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,785.00000	1,719,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		154.00000	166,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.60800	5.55200		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,540.00000	1,465,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		290.00000	316,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,609.00000	1,531,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		271.00000	294,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,473.00000	1,398,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		312.00000	338,000	2.03	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			192.01497	191.84574			0.00	0	0.00
R202	On	02/08/2012	Bond Future			191.96157	191.94661			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		947.00000	962,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		897.00000	912,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		997.00000	1,012,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			6.89000	6.91600		5.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.97100	6.95000		5.10	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,542.00000	6,451,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		13.00000	13,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,742.00000	6,650,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		10.00000	10,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,342.00000	6,251,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		15.00000	16,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,031.00000	2,092,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		484.00000	453,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,331.00000	1,377,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		892.00000	846,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,603.00000	1,540,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		731.00000	760,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,873.00000	2,794,000	5.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		284.00000	297,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.02400	7.00200		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,764.00000	3,690,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		691.00000	709,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,919.00000	3,844,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		644.00000	661,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,611.00000	3,539,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		740.00000	760,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.08800	7.05900		5.65	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	07/02/2013	Bond Future	6.50	Call		1,155.00000	1,113,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,403.00000	3,476,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,227.00000	1,183,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,271.00000	3,342,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,086.00000	1,045,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,538.00000	3,612,000	5.47	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			7.18000	7.21100		6.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.26500	7.24000		6.48	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,305.00000	6,179,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		56.00000	59,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,534.00000	6,408,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		47.00000	50,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		6,075.00000	5,950,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		65.00000	69,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.32300	7.29600		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,370.00000	4,267,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		942.00000	973,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,548.00000	4,443,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		882.00000	911,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,194.00000	4,092,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,004.00000	1,037,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.38900	7.35600		7.32	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	07/02/2013	Bond Future	8.00	Call		4,478.00000	4,367,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,457.00000	1,504,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,639.00000	4,526,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,389.00000	1,433,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,320.00000	4,211,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,530.00000	1,579,000	7.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.48000	5.50500		1.26	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.49100	5.46000		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,450.00000	2,407,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,518.00000	2,474,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,383.00000	2,340,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.34200	5.30500		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		877.00000	841,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		74.00000	81,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		926.00000	889,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		66.00000	72,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		829.00000	793,000	1.12	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	01/11/2012	Bond Future	5.95	Put		84.00000	91,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.08200	5.01100		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		967.00000	913,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		76.00000	86,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,005.00000	950,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		69.00000	78,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		929.00000	876,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		83.00000	94,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.43000	7.48100		7.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.51300	7.47700		7.69	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,870.00000	6,675,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		70.00000	76,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		7,114.00000	6,919,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		59.00000	65,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,625.00000	6,431,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		81.00000	88,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.57200	7.53500		8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,857.00000	4,704,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,072.00000	1,120,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		5,048.00000	4,894,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,006.00000	1,052,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,667.00000	4,517,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,141.00000	1,191,000	9.05	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	07/02/2013	Bond Future			7.64100	7.59700		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		5,004.00000	4,842,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,650.00000	1,718,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		5,178.00000	5,014,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,573.00000	1,639,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,832.00000	4,673,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,730.00000	1,801,000	8.93	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.52500	7.57100		9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.59100	7.57100		8.61	0.00	0	7,882.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,928.00000	6,811,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		109.00000	113,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		7,187.00000	7,070,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		93.00000	97,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,668.00000	6,551,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		125.00000	130,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,022.00000	3,100,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		740.00000	697,000	8.34	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		1,870.00000	1,927,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,439.00000	1,374,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,439.00000	2,354,000	8.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.80	Put		1,064.00000	1,100,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		4,401.00000	4,294,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		396.00000	410,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.64900	7.62800		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,932.00000	4,837,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,342.00000	1,371,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		5,132.00000	5,036,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,261.00000	1,289,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,734.00000	4,642,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,426.00000	1,459,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.71400	7.68900		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,269.00000	4,177,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,501.00000	2,552,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,440.00000	4,346,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,391.00000	2,441,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		4,105.00000	4,015,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,618.00000	2,672,000	9.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.67000	8.69100		16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.72900	8.70400		16.09	0.00	0	3,099.00

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	9.25	Call		5,132.00000	4,970,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		955.00000	993,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,409.00000	5,244,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		868.00000	903,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,859.00000	4,701,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,049.00000	1,091,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.79000	8.76500		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,135.00000	5,007,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,312.00000	3,382,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,352.00000	5,221,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,151.00000	3,217,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,922.00000	4,796,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,481.00000	3,553,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.85800	8.82900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,799.00000	5,661,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,482.00000	4,570,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,006.00000	5,866,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,311.00000	4,397,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,598.00000	5,463,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		4,662.00000	4,753,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On 03/05/2012	Bond Future				142.66755	142.65362			0.00	0	0.00
R210	On 02/08/2012	Bond Future				144.48731	144.66467			0.00	0	925.00
R210	On 02/08/2012	Bond Future	143.00	Call			1,665.00000	1,487,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.00	Put			0.00000	0,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.05	Call			1,615.00000	1,437,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.05	Put			0.00000	0,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.95	Call			1,715.00000	1,537,000		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				119.64704	119.64053			0.00	0	0.00
R211	On 02/08/2012	Bond Future				119.82082	119.92500			0.00	0	480.00
R211	On 02/08/2012	Bond Future	120.00	Call			0.00000	0,000		0.00	0	0.00
R211	On 02/08/2012	Bond Future	120.00	Put			75.00000	179,000		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			125.00000	229,000		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			25.00000	129,000		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				118.82171	118.81129			0.00	0	0.00
R212	On 02/08/2012	Bond Future				118.85709	118.84914			0.00	0	2,962.00
R212	On 02/08/2012	Bond Future	118.00	Call			849.00000	857,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		799.00000	807,000		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		899.00000	907,000		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			8.51500	8.53600		15.04	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.59600	8.56000		14.27	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,100.00000	5,852,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		694.00000	741,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,404.00000	6,151,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		626.00000	668,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,800.00000	5,556,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		768.00000	820,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.66000	8.62400		17.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,836.00000	5,642,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		2,864.00000	2,962,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,073.00000	5,874,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,718.00000	2,810,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,603.00000	5,413,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,018.00000	3,119,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.73300	8.69300		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,492.00000	6,292,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,089.00000	4,208,000	17.19	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	07/02/2013	Bond Future	9.05	Call		6,716.00000	6,512,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		3,932.00000	4,046,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,272.00000	6,075,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,254.00000	4,376,000	17.14	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.71000	8.73600			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.77100	8.74100			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		492.00000	241,000		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		574.00000	324,000		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		409.00000	158,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	0,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24590	1.23140			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		830.00000	971,000	13.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		16.00000	12,000	13.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		413.00000	523,000	12.96	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		99.00000	64,000	12.96	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,318.00000	1,462,000	16.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		4.00000	3,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.26070	1.24620		14.94	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		632.00000	726,000	14.34	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		278.00000	227,000	14.34	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		403.00000	465,000	15.17	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		549.00000	466,000	15.17	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		969.00000	1,091,000	14.01	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		115.00000	92,000	14.01	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27590	1.26110		15.53	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		778.00000	864,000	15.20	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		447.00000	385,000	15.20	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		566.00000	629,000	16.03	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		735.00000	650,000	16.03	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,069.00000	1,182,000	14.66	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		238.00000	203,000	14.66	0.00	0	0.00

Total for Derivatives :										365,768,862.80	114,967	1,171,523.00
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i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	64,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,523,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	43,000,000.00
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
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			60,000,000.00	600,000	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	711,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			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
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,921,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,785,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,759,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,874,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		10,000,000,000,000.00		100,000,000	64,123,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	100,000.00
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	6,700,000.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	200,000.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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
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
BCP58L	On	23/07/2012	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			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,689,000.00
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
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	200,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000				0.00	0	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000				0.00	0	4,153,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	11,935,000.00
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	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000				0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN176	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
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN249On 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
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	101,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN92	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
CLN93 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94 On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99 On 20/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03 On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04 On 10/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07 On 20/06/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08 On 10/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03 On 26/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,247,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
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	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			50,000,000,000.00	500,000	14,700,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			1,324,200,000.00	13,242	78,197,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			986,900,000.00	9,869	133,327,869.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	68,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	15,727,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	20,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	1,001,000,000.00
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
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

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			163,457,700,000.00	1,634,577	48,249,577.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			86,913,000.00	9,396	559,404,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			318,600,000.00	31,860	468,031,860.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			180,181,050.00	22,953	152,698,953.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,612,500.00	215	285,770,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,933,000.00
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
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	100,000.00
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		1,600,000,000,000.00		16,000,000	16,000,000.00
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
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	100,000.00
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	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
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000				0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000				0.00	0	51,630,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	9,815,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000				0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000				0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,539,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	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
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	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	40,609.00
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	6,000,000.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
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
GRD17	On	06/08/2012			100.00000	100.00000		16,292,000,000,000.00		162,920,000	162,920,000.00
GRD17	On	02/08/2012			100.00000	100.00000		22,426,000,000,000.00		224,260,000	224,260,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	26,157,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	30,050,000.00
HWAY3On	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	200,000.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	500,000.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
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		500,000,000.00	5,000,000.00	5,000,000	5,000,000.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	4,000,000.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,123,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	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	100,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000		4,000,000,000,000.00		40,000,000	40,000,000.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			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
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	200,000.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	148,750,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			320,000,000.00	40,000	40,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	104,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,281,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,757,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		4,557,000,000,000.00		45,570,000	53,881,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,158,000.00
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	100,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,382,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			40,000,000,000.00	400,000	1,100,000.00
NCLN1i	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1i	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5i	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5i	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5i	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			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
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	12,800,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	14,714,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	5,000,000.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,516,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	69,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	82,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,296,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			2,020,000,000.00	20,200,000	104,583,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	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
OTCA1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	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
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	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
PR2D1fOn	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
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.36500	6.33500		59,053,801,102,150.00		9,277,894,910	14,749,924,791.00
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			8.08000	8.05000		61,555,212,024,800.00		7,618,219,310	10,732,199,559.00
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			215.82027	215.78376		2,828,428,879,540.41		13,105,483	558,998,483.00
R197	On	07/12/2023	Spot Bond			1.84500	1.88000		128,327,133,690.00		69,554,002	581,284,766.00
R201	On	21/12/2014	Spot Bond			5.73000	5.70000		1,421,843,735,640.00		248,140,268	4,250,729,199.00
R202	On	07/12/2033	Spot Bond			2.23500	2.23500		30,770,999,475.00		13,767,785	1,883,168,570.00
R203	On	15/09/2017	Spot Bond			6.90000	6.88000		17,617,245,151,500.00		2,553,223,935	7,596,180,703.00
R204	On	21/12/2018	Spot Bond			7.19000	7.16500		23,567,943,258,590.00		3,277,878,061	6,175,768,601.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.51500	5.49000			17,696,138,808,075.00	3,208,728,705	3,973,604,705.00
R207	On	15/01/2020	Spot Bond			7.43500	7.40000			32,877,693,926,580.00	4,422,016,668	7,170,073,407.00
R208	On	31/03/2021	Spot Bond			7.52000	7.50000			53,020,841,082,720.00	7,050,643,761	7,986,464,819.00
R209	On	31/03/2036	Spot Bond			8.66000	8.63500			38,487,168,844,500.00	4,444,245,825	9,430,210,000.00
R210	On	31/03/2028	Spot Bond			2.22000	2.21000			770,985,758,040.00	347,290,882	1,121,813,600.00
R211	On	31/01/2017	Spot Bond			0.64000	0.62000			114,874,976,000.00	179,492,150	2,344,704,000.00
R212	On	31/01/2022	Spot Bond			1.84000	1.84000			1,450,725,077,280.00	788,437,542	1,094,342,659.00
R213	On	28/02/2031	Spot Bond			8.52500	8.49000			11,119,562,855,225.00	1,304,347,549	2,279,977,369.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,034,406,745,000.00	1,389,908,730	4,268,531,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,800,000,000,000.00		18,000,000	6,000,000.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000				0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000				0.00	0	17,565,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000				0.00	0	2,504,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000				0.00	0	6,943,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000				0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	61,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,808,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,500,000,000.00	1,000,000	500,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,450,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			1,391,175,000.00	206,100,000	199,600,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN91	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	100,000.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	100,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,166,000.00
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			0.00	0	1,022,199,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,587,100,000.00	15,871	248,373,871.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			72,190,500,000.00	721,905	88,721,905.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	24,240,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	320,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	20,000,000.00
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	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	100.00000			114,180,000,000.00	1,141,800,000	580,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			27,680,000,000,000.00	276,800,000	200,000,000.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			44,840,000,000,000.00	448,400,000	240,000,000.00
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			1,336,400,000.00	13,364	58,394,364.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,200,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,700,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							589,380,435,465,355.00	48,986,158,818	96,662,171,239.00
Grand Total:							589,380,801,234,218.00	18,986,273,785	96,663,342,762.00