

Daily MTM Report

Daily summary for: 08/05/2012

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			7.96350	7.87400		13.45	278,714,536.50	34,999	248,376.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		630.00000	718,000	14.81	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		6.00000	5,000	14.81	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		582.00000	669,000	14.50	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		8.00000	6,000	14.50	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		679.00000	767,000	15.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		5.00000	4,000	15.12	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		74.00000	97,000	14.51	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		300.00000	234,000	14.51	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	1,000	18.55	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,125.00000	1,214,000	18.55	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		24.00000	32,000	17.48	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		650.00000	569,000	17.48	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		17.00000	23,000	18.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		793.00000	710,000	18.68	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		13.00000	18,000	19.48	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		889.00000	805,000	19.48	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		876.00000	965,000	16.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	16.60	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		396.00000	478,000	13.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		22.00000	15,000	13.25	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		100.00000	130,000	13.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		226.00000	167,000	13.81	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		55.00000	73,000	15.22	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		381.00000	310,000	15.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		212.00000	271,000	13.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		88.00000	58,000	13.20	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		986.00000	901,000	20.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		10.00000	14,000	20.13	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		244.00000	308,000	13.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		70.00000	45,000	13.13	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,380.00000	1,293,000	22.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		4.00000	6,000	22.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		31.00000	41,000	16.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		557.00000	478,000	16.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		826.00000	915,000	16.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		2.00000	2,000	16.21	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	34,000	13.07	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		278.00000	347,000	13.07	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		183.00000	236,000	13.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		109.00000	73,000	13.26	7,300.00	100	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future			8.06950	7.97860		14.77	55,292,214.00	6,852	37,682.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		811.00000	895,000	13.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		32.00000	26,000	13.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		767.00000	848,000	13.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		38.00000	29,000	13.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		857.00000	942,000	14.10	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		28.00000	23,000	14.10	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		45.00000	34,000	13.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		724.00000	803,000	13.63	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,195.00000	1,113,000	19.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		74.00000	82,000	19.69	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		323.00000	366,000	14.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		244.00000	197,000	14.28	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		128.00000	144,000	17.34	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		749.00000	675,000	17.34	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,288.00000	1,205,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		67.00000	74,000	20.15	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		923.00000	845,000	18.30	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		102.00000	114,000	18.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		427.00000	483,000	13.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		148.00000	114,000	13.62	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		585.00000	516,000	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		164.00000	185,000	16.39	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		244.00000	276,000	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		365.00000	307,000	15.00	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		562.00000	633,000	13.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		83.00000	64,000	13.53	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		641.00000	716,000	13.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		62.00000	47,000	13.58	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.17300	8.08100		15.44	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		572.00000	629,000	13.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		191.00000	156,000	13.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		545.00000	596,000	13.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		214.00000	173,000	13.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		604.00000	663,000	13.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		173.00000	140,000	13.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		345.00000	293,000	14.89	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		426.00000	466,000	14.89	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,181.00000	1,100,000	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		162.00000	173,000	19.02	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.28600	8.19280		16.18	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		591.00000	635,000	14.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		348.00000	299,000	14.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		569.00000	611,000	15.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		376.00000	325,000	15.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		614.00000	660,000	14.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		321.00000	274,000	14.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,170.00000	1,094,000	18.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		263.00000	280,000	18.74	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		528.00000	567,000	15.44	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		435.00000	381,000	15.44	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.49310	8.39770		17.00	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		545.00000	574,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,125.00000	1,059,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		532.00000	561,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,162.00000	1,096,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		558.00000	588,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,088.00000	1,023,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16940	9.07920		18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,290.00000	1,326,000	16.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		711.00000	657,000	16.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,271.00000	1,306,000	16.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		742.00000	687,000	16.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,310.00000	1,347,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		681.00000	628,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		445.00000	410,000	15.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,524.00000	1,579,000	15.88	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.24350	10.15330		19.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,866.00000	1,907,000	18.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		913.00000	864,000	18.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,844.00000	1,886,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		941.00000	893,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,890.00000	1,927,000	17.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		887.00000	834,000	17.92	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			7.96350	7.87400		13.45	708,751.50	89	690.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		3,595.00000	4,729,000	16.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		51,195.00000	43,379,000	16.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		3,145.00000	4,148,000	16.68	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		55,745.00000	47,798,000	16.68	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		4,120.00000	5,444,000	15.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		46,720.00000	39,094,000	15.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			8.06950	7.97860		14.77	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		45,674.00000	51,632,000	13.45	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		12,854.00000	9,722,000	13.45	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		42,664.00000	48,304,000	13.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		14,844.00000	11,394,000	13.62	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		48,850.00000	55,391,000	13.48	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		11,030.00000	8,481,000	13.48	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.17300	8.08100		15.44	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		48,255.00000	52,772,000	14.42	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		27,475.00000	22,792,000	14.42	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		45,944.00000	50,223,000	14.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		30,164.00000	25,243,000	14.60	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		50,688.00000	55,450,000	14.23	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		24,908.00000	20,470,000	14.23	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.85300	12.73450		11.68	13,816,975.00	1,075	68,929.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		900.00000	1,015,000	14.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		16.00000	12,000	14.52	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		852.00000	966,000	14.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		18.00000	13,000	14.22	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		949.00000	1,064,000	14.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		15.00000	11,000	14.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,637.00000	1,754,000	17.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		3.00000	1,000	17.47	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		108.00000	75,000	12.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		342.00000	428,000	12.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.01680	12.89620		12.61	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		224.00000	254,000	13.78	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		778.00000	687,000	13.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		213.00000	242,000	13.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		817.00000	725,000	13.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		236.00000	267,000	13.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		740.00000	650,000	13.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,577.00000	1,694,000	14.57	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		31.00000	27,000	14.57	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.17620	13.05400		13.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		859.00000	937,000	12.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		255.00000	211,000	12.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		830.00000	904,000	12.43	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		276.00000	228,000	12.43	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		890.00000	972,000	12.35	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		236.00000	196,000	12.35	0.00	0	0.00

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¥ / R	On	18/06/2012	Foreign Exchange Future			0.09980	0.09860		18.05	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		34.00000	45,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		974.00000	865,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		3.00000	4,000	23.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,943.00000	1,824,000	23.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		277.00000	339,000	18.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		217.00000	159,000	18.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10130	0.10000		16.87	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		834.00000	933,000	16.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		134.00000	103,000	16.45	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		309.00000	352,000	17.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		609.00000	522,000	17.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,715.00000	1,842,000	17.90	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		15.00000	12,000	17.90	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10270	0.10140		17.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,008.00000	1,103,000	16.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		208.00000	173,000	16.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		486.00000	535,000	17.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		686.00000	605,000	17.85	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,834.00000	1,960,000	16.97	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		34.00000	30,000	16.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34860	10.27630		10.72	13,153,070.60	1,271	45,986.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		100.00000	127,000	10.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		224.00000	178,000	10.92	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		85.00000	109,000	11.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		259.00000	210,000	11.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		117.00000	148,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		191.00000	149,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		160.00000	125,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		136.00000	174,000	10.72	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		491.00000	560,000	11.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		15.00000	11,000	11.04	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		682.00000	754,000	12.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		6.00000	5,000	12.30	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		830.00000	902,000	13.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		4.00000	3,000	13.25	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		446.00000	513,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		20.00000	14,000	10.72	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		58.00000	42,000	10.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		284.00000	341,000	10.72	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		336.00000	281,000	11.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		62.00000	80,000	11.51	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.49480	10.42070		12.42	13,811,156.80	1,316	10,547.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		201.00000	228,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		506.00000	459,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		184.00000	210,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		539.00000	491,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		218.00000	248,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		473.00000	429,000	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		991.00000	1,061,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		20.00000	16,000	11.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		726.00000	790,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		55.00000	45,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.64080	10.56510		13.20	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		506.00000	550,000	12.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		331.00000	299,000	12.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		482.00000	525,000	12.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		357.00000	324,000	12.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		530.00000	576,000	12.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		305.00000	275,000	12.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.04220	10.96230		14.40	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		575.00000	647,000	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,106.00000	1,098,000	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		561.00000	632,000	15.10	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,142.00000	1,133,000	15.10	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		589.00000	662,000	14.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,070.00000	1,063,000	14.96	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			435.95500	438.01400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			442.54000	444.63500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			394.48900	396.45200			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			400.44800	402.44400			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.00910	7.98780		9.14	1,273,446.90	159	17,637.00

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		350.00000	369,000	9.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		12.00000	10,000	9.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		305.00000	324,000	9.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		17.00000	15,000	9.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		396.00000	416,000	10.11	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		8.00000	7,000	10.11	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.05010	8.02790		10.73	0.00	0	2,681.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		135.00000	140,000	11.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		344.00000	326,000	11.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		121.00000	126,000	11.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		380.00000	362,000	11.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		150.00000	156,000	11.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		309.00000	292,000	11.15	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.09730	8.07360		11.50	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		283.00000	292,000	11.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		299.00000	284,000	11.49	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		263.00000	271,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		329.00000	313,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		304.00000	315,000	11.42	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		270.00000	257,000	11.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.30670	9.29510		14.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,210.00000	2,226,000	14.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		215.00000	219,000	14.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,166.00000	2,182,000	14.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		221.00000	225,000	14.03	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		2,255.00000	2,270,000	14.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		210.00000	213,000	14.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.94980	7.89880		8.20	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		24.00000	32,000	9.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		275.00000	232,000	9.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		19.00000	24,000	9.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		320.00000	274,000	9.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		32.00000	41,000	9.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		233.00000	191,000	9.15	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.03860	7.98570		9.84	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		359.00000	395,000	9.83	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		82.00000	65,000	9.83	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		324.00000	359,000	9.83	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		97.00000	79,000	9.83	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		395.00000	434,000	9.83	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		68.00000	54,000	9.83	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.12370	8.06960		10.42	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		411.00000	445,000	10.29	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		145.00000	125,000	10.29	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		380.00000	413,000	10.31	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		164.00000	143,000	10.31	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		443.00000	479,000	10.27	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		127.00000	109,000	10.27	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.10270	0.05980			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			0.22600	0.35240			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00590	0.00440			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.07330	0.18160			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00050	0.00090			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.61940	8.55510		11.74	20,040,105.00	2,325	26,389.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		24.00000	29,000	14.59	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		569.00000	510,000	14.59	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		19.00000	24,000	14.77	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		614.00000	555,000	14.77	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		28.00000	35,000	14.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		523.00000	466,000	14.40	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.74690	8.68150		14.41	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		276.00000	301,000	14.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		345.00000	304,000	14.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		258.00000	281,000	14.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		377.00000	334,000	14.60	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		295.00000	323,000	14.27	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		314.00000	276,000	14.27	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.87490	8.80800		14.97	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		555.00000	590,000	14.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		253.00000	221,000	14.02	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		530.00000	563,000	14.15	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		278.00000	244,000	14.15	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		583.00000	619,000	13.88	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		231.00000	200,000	13.88	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				7.94250	7.85330		13.46	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		167.00000	228,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		64.00000	36,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		161.00000	221,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		68.00000	39,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		174.00000	236,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		61.00000	34,000	13.38	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		458.00000	546,000	14.86	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		5.00000	4,000	14.86	0.00	0	4,110.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		418.00000	338,000	16.06	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		21.00000	30,000	16.06	0.00	0	4,110.00
DAUS On	29/06/2012	Any day expiry				7.97620	7.88660		13.63	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		237.00000	296,000	13.32	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		100.00000	70,000	13.32	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Call		231.00000	289,000	13.34	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Put		104.00000	73,000	13.34	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Call		243.00000	303,000	13.31	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Put		96.00000	67,000	13.31	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Call		505.00000	589,000	13.61	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Put		18.00000	13,000	13.61	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry		8.25	Put		429.00000	358,000	15.56	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		66.00000	84,000	15.56	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.01340	7.92330		14.07	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		278.00000	329,000	13.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		155.00000	116,000	13.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		272.00000	323,000	13.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		159.00000	120,000	13.54	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		283.00000	335,000	13.49	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		150.00000	112,000	13.49	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		559.00000	638,000	13.27	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		36.00000	25,000	13.27	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		446.00000	378,000	15.47	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		119.00000	141,000	15.47	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.04960	7.95900		14.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		315.00000	362,000	14.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		206.00000	162,000	14.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		310.00000	356,000	14.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		211.00000	166,000	14.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		320.00000	367,000	13.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		201.00000	157,000	13.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		613.00000	689,000	13.52	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		54.00000	39,000	13.52	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		463.00000	397,000	15.66	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		172.00000	197,000	15.66	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.08230	7.99130		14.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		343.00000	387,000	14.37	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		252.00000	205,000	14.37	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		338.00000	382,000	14.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		257.00000	210,000	14.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		348.00000	392,000	14.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		247.00000	200,000	14.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		659.00000	734,000	13.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		68.00000	52,000	13.66	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		477.00000	412,000	15.75	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		218.00000	244,000	15.75	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.12090	8.02940		15.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		398.00000	443,000	14.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		269.00000	222,000	14.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		394.00000	438,000	14.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		275.00000	227,000	14.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		403.00000	448,000	14.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		264.00000	217,000	14.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		712.00000	785,000	13.72	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		83.00000	64,000	13.72	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		490.00000	426,000	15.81	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		269.00000	297,000	15.81	0.00	0	8,220.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			395.57700	397.40200			0.00	0	229.00
GOVI	On	02/08/2012	GOVI	390.00	Call		74,020.00000	55,770,000		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		73,920.00000	55,670,000		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		74,120.00000	55,870,000		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			401.55200	403.40900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		14,090.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	4,480,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		13,990.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	4,580,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		14,190.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	4,380,000		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			176.50800	176.65200			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.17400	179.32200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.99600	478.99600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
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			5.65000	5.63000			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.67000	5.65000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.72000	5.71000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.85000	5.83000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.00000	5.97000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.17000	6.12000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.36000	6.31000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			6.56000	6.51000			0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.25490	6.24150		9.30	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		56.00000	60,000	9.64	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		115.00000	105,000	9.64	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		41.00000	45,000	9.98	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		150.00000	140,000	9.98	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		75.00000	80,000	9.30	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		84.00000	75,000	9.30	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.31540	6.30190		11.10	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		200.00000	207,000	11.15	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		141.00000	135,000	11.15	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		174.00000	179,000	11.11	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		165.00000	157,000	11.11	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		229.00000	236,000	11.19	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		120.00000	114,000	11.19	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.36470	6.35210		12.59	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		256.00000	261,000	12.59	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		241.00000	234,000	12.59	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		234.00000	239,000	12.69	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		269.00000	262,000	12.69	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		281.00000	287,000	12.58	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		216.00000	210,000	12.58	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			6.55400	6.48300		2.61	2,615,304.93	21	14,824.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,598.00000	4,378,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		2.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,745.00000	4,525,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		2.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,451.00000	4,231,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		3.00000	3,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		1,276.00000	1,443,000	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		236.00000	183,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		858.00000	993,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		444.00000	359,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		746.00000	627,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		538.00000	639,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,614.00000	1,437,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		175.00000	218,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.60100	6.52200		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,880.00000	1,724,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		525.00000	594,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,981.00000	1,821,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		486.00000	551,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,781.00000	1,629,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		567.00000	640,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.66000	6.57200		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,453.00000	1,326,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		995.00000	1,094,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,530.00000	1,399,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		943.00000	1,039,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,381.00000	1,257,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,051.00000	1,154,000	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			8.30300	8.21100		11.57	11,239,497.28	94	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,911.00000	5,246,000	12.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		961.00000	1,163,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,258.00000	5,576,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		864.00000	1,048,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,571.00000	4,923,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,068.00000	1,286,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,530.00000	2,941,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,898.00000	2,443,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,304.00000	4,671,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,160.00000	1,393,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		6,193.00000	6,875,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		810.00000	626,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,429.00000	6,071,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,048.00000	824,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,980.00000	5,312,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		941.00000	1,140,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		3,829.00000	4,362,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		1,807.00000	1,474,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		7,700.00000	6,962,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		554.00000	683,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		5,881.00000	6,547,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		900.00000	700,000	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		3,154.00000	2,675,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,316.00000	2,703,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.37200	8.27600		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,051.00000	6,462,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,759.00000	3,058,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,339.00000	6,738,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,608.00000	2,894,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,767.00000	6,191,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,917.00000	3,229,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.44800	8.34900		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,315.00000	5,812,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		4,950.00000	5,345,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,564.00000	6,050,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,753.00000	5,136,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,076.00000	5,584,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,161.00000	5,566,000	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			218.80825	218.80566			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		806.00000	808,000		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		756.00000	758,000		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		856.00000	858,000		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			258.05656	258.74388			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,744.00000	1,057,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,694.00000	1,007,000		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		1,794.00000	1,107,000		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			5.83800	5.78800		1.93	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,810.00000	3,696,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,919.00000	3,805,000	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		3,701.00000	3,587,000	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			5.80200	5.74400		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		1,701.00000	1,604,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		167.00000	189,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,785.00000	1,686,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		150.00000	170,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,618.00000	1,522,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		184.00000	207,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.74400	5.67700		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,372.00000	1,286,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		348.00000	382,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,437.00000	1,349,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		324.00000	356,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,307.00000	1,224,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		371.00000	409,000	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			191.54042	191.52281			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		523.00000	540,000		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		473.00000	490,000		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		573.00000	590,000		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			7.09700	7.02900		5.10	162,158,805.00	1,500	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,199.00000	5,907,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		15.00000	19,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,398.00000	6,105,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		12.00000	15,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,999.00000	5,708,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		18.00000	23,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,265.00000	2,490,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		373.00000	302,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,510.00000	1,691,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		725.00000	610,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,370.00000	1,198,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		844.00000	968,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,577.00000	2,341,000	5.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		334.00000	394,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.15900	7.08600		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,486.00000	3,262,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		763.00000	843,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,637.00000	3,409,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		713.00000	789,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,338.00000	3,119,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		817.00000	902,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.23300	7.15500		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		1,017.00000	920,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,645.00000	3,856,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,083.00000	981,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,508.00000	3,713,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		953.00000	861,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,785.00000	4,001,000	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			7.40600	7.32800		6.48	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,864.00000	5,484,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		68.00000	86,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,092.00000	5,708,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		57.00000	72,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,637.00000	5,259,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		80.00000	100,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.47200	7.38900		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,015.00000	3,723,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,048.00000	1,165,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,187.00000	3,890,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		982.00000	1,094,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,845.00000	3,559,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,117.00000	1,240,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.54700	7.46000		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		4,128.00000	3,857,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,603.00000	1,744,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,283.00000	4,007,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,528.00000	1,664,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,976.00000	3,710,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,681.00000	1,827,000	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			5.60500	5.53300		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,349.00000	2,249,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,416.00000	2,316,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,281.00000	2,181,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.48400	5.39600		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		788.00000	707,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		91.00000	112,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		835.00000	753,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		81.00000	101,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		742.00000	663,000	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		102.00000	125,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.27000	5.15500		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		858.00000	775,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		97.00000	118,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		894.00000	810,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		89.00000	109,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		822.00000	741,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		106.00000	129,000	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			7.66300	7.58000		7.69	58,882,152.00	600	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,314.00000	5,879,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		87.00000	111,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,556.00000	6,118,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		74.00000	95,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,072.00000	5,640,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		101.00000	128,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.73000	7.64300		8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,412.00000	4,081,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,211.00000	1,347,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,596.00000	4,259,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,137.00000	1,267,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,230.00000	3,906,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,288.00000	1,431,000	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			7.80700	7.71500		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,570.00000	4,257,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,833.00000	1,997,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,737.00000	4,419,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,749.00000	1,908,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,405.00000	4,098,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,919.00000	2,090,000	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			7.73500	7.65800		8.61	1,732,279.14	18	7,882.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,423.00000	5,991,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		129.00000	159,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,679.00000	6,244,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		110.00000	137,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,165.00000	5,737,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		148.00000	182,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,374.00000	3,724,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		567.00000	455,000	8.34	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,129.00000	2,401,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,172.00000	982,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,081.00000	1,809,000	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		1,231.00000	1,421,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,945.00000	3,573,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		465.00000	555,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.80000	7.71900		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,531.00000	4,205,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,477.00000	1,625,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,724.00000	4,391,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,389.00000	1,530,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,340.00000	4,021,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,569.00000	1,724,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.87200	7.78800		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,912.00000	3,637,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,711.00000	2,914,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,075.00000	3,794,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,594.00000	2,791,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,755.00000	3,486,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,836.00000	3,045,000	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			8.92800	8.80500		16.09	455,971.44	6	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		4,491.00000	3,811,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,116.00000	1,394,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,755.00000	4,056,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,016.00000	1,275,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,233.00000	3,572,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,225.00000	1,522,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.99500	8.86900		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,615.00000	4,073,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,608.00000	4,035,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,821.00000	4,264,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,435.00000	3,847,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,414.00000	3,886,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,789.00000	4,230,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.06900	8.93900		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,285.00000	4,751,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,819.00000	5,272,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,483.00000	4,937,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,639.00000	5,080,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,094.00000	4,572,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,010.00000	5,474,000	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				144.51274	144.49984			0.00	0	925.00
R210	On 02/08/2012	Bond Future	143.00	Call			1,500.00000	1,513,000		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			1,450.00000	1,463,000		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			1,550.00000	1,563,000		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				119.85887	119.82617			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			174.00000	141,000		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			224.00000	191,000		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			124.00000	91,000		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				118.92720	118.86634			0.00	0	2,962.00
R212	On 02/08/2012	Bond Future	118.00	Call			866.00000	927,000		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		816.00000	877,000		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		916.00000	977,000		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			8.76900	8.66200		14.27	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,395.00000	4,728,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		822.00000	1,015,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,687.00000	5,005,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		742.00000	921,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,108.00000	4,457,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		909.00000	1,119,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83900	8.72900		17.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,267.00000	4,742,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,141.00000	3,489,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,492.00000	4,954,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,983.00000	3,317,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,046.00000	4,533,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,306.00000	3,666,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.91800	8.80400		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,936.00000	5,426,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,414.00000	4,794,000	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		6,150.00000	5,629,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,246.00000	4,615,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,726.00000	5,226,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,588.00000	4,979,000	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			8.97500	8.84800			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		396.00000	1,427,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		313.00000	1,345,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		479.00000	1,510,000		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/F	On	18/06/2012	Foreign Exchange Future			1.26110	1.24690			0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Call		979.00000	1,119,000	15.12	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Put		10.00000	8,000	15.12	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Call		527.00000	644,000	12.87	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.20	Put		58.00000	33,000	12.87	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,471.00000	1,613,000	16.87	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.10	Put		2.00000	2,000	16.87	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			1.27600	1.26160		14.58	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		730.00000	825,000	14.14	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		222.00000	173,000	14.14	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		468.00000	531,000	14.81	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		460.00000	379,000	14.81	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,096.00000	1,216,000	13.81	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		88.00000	64,000	13.81	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.29120	1.27650		16.08	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		864.00000	953,000	14.95	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		379.00000	321,000	14.95	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		628.00000	691,000	15.66	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		643.00000	559,000	15.66	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,183.00000	1,296,000	14.55	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		198.00000	164,000	14.55	0.00	0	0.00

Total for Derivatives :										633,901,566.09	50,425	1,175,773.00
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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	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000		1,460,000,000,000.00		292,000,000	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	14,530,000.00
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	600,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00

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	0.00
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	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000		1,420,000,000,000.00		14,200,000	7,100,000.00
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	0.00
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
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	0.00
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
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018			100.00000	100.00000			0.00	0	6,924,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	20,687,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,761,000.00
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			1,400,000,000.00	14,000,000	7,000,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL027	On	20/05/2013	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
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
ACL073On	20/09/2015	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
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
ACL090On	20/12/2012	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
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
ACL115On	31/01/2014	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
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
ACL132On	27/01/2014	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
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
ACL148On	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
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000		350,000,000,000.00		200,000,000	200,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	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	7,876,000.00
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			0.00	0	64,124,000.00

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	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
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 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,691,000.00
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
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000		200,000,000,000.00		200,000	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,154,000.00
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	11,936,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	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
CGR6	On	18/02/2013	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
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
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN135On 22/08/2013 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
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
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN234	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
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
CLN250On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN266	On	16/03/2014			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
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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
CLN54	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
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
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,248,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,000,000,000,000.00	120,000,000	120,000,000	80,000,000.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	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
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		500,000,000,000.00		5,000,000	17,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		83,210,566,600,000.00		832,105,666	78,189,222.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		55,712,723,000,000.00		557,127,230	131,475,230.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		6,500,863,300,000.00		65,008,633	15,742,633.00
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		32,000,000,000,000.00		320,000,000	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
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
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
ERS3B	On	17/11/2012			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
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		10,340,000,000,000.00	103,400,000	64,810,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		12,349,714,312,500.00	1,335,104,250	609,508,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		11,981,323,020,000.00	1,198,132,302	468,039,302.00	
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		269,862,644,950.00	34,377,407	153,347,407.00	
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		4,088,672,700,000.00	545,156,360	282,164,360.00	
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
FR2B3	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
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	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	4,937,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	6,000,000.00
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
FRC105	On	24/02/2017			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
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
FRC110	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC111	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
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	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		25,000,000,000,000.00		250,000,000	250,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	51,631,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,298,000.00
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			960,000,000,000.00	120,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,543,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		14,000,000,000,000.00	140,000,000	26,908,000.00	
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00	196,000,000	98,000,000.00	
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			5,940,000,000,000.00	59,400,000	30,050,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			56,000,000,000,000.00	560,000,000	380,000,000.00
IND233	On	14/08/2012			100.00000	100.00000			55,400,000,000,000.00	554,000,000	442,000,000.00
IND234	On	21/08/2012			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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	6.50000				0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	19,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,126,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00	0.00	200,000	100,000.00
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	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	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
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		36,800,000,000,000.00		368,000,000	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	15,900,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,286,000.00
MTN03	On	13/07/2015			100.00000	100.00000		3,880,000,000,000.00		38,800,000	12,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,759,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	3,400,000.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		20,000,000,000.00		200,000	100,000.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	63,087,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,160,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		1,000,000,000,000.00		10,000,000	14,387,000.00
NBK9B	On	23/03/2016			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
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015	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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,617,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000		200,000,000	200,000.00	2,000,000	1,000,000.00
NQ1B1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,400,000,000,000.00		244,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	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	71,000.00
NRA02	On	31/05/2023			100.00000	100.00000		41,000,000,000,000.00		410,000,000	164,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	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		36,102,800,000,000.00	361,028,000	105,102,000.00	
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			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			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			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000		400,000,000.00	4,000,000.00	4,000,000	2,000,000.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

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			6.48000	6.41500		288,396,316,842,480.00	44,505,604,451	15,370,359,576.00	
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			8.22500	8.13500		199,694,610,434,200.00	24,278,979,992	9,694,069,974.00	
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			215.89328	215.85678		768,580,076,800,000.00	3,560,000,000	551,505,483.00	
R197	On	07/12/2023	Spot Bond			1.88000	1.85000		199,753,760,000.00	106,252,000	619,435,002.00	
R201	On	21/12/2014	Spot Bond			5.82000	5.77500		56,503,585,550,280.00	9,708,519,854	4,485,906,423.00	
R202	On	07/12/2033	Spot Bond			2.25000	2.25000		4,521,663,000,000.00	2,009,628,000	1,880,443,070.00	
R203	On	15/09/2017	Spot Bond			7.02000	6.95500		174,650,392,727,460.00	24,878,973,323	8,159,973,679.00	
R204	On	21/12/2018	Spot Bond			7.32500	7.25000		94,850,520,721,425.00	12,948,876,549	5,224,978,235.00	
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			5.61000	5.55000			81,078,366,854,100.00	14,452,471,810	4,043,261,900.00
R207	On	15/01/2020	Spot Bond			7.58000	7.50000			152,632,598,037,320.00	20,136,226,654	6,514,883,956.00
R208	On	31/03/2021	Spot Bond			7.66000	7.58500			144,993,100,757,120.00	18,928,603,232	7,404,762,593.00
R209	On	31/03/2036	Spot Bond			8.85500	8.73500			201,111,319,770,515.00	22,711,611,493	10,511,263,841.00
R210	On	31/03/2028	Spot Bond			2.22000	2.22000			1,057,818,900,000.00	476,495,000	1,142,967,000.00
R211	On	31/01/2017	Spot Bond			0.63500	0.64000			1,333,997,840,000.00	2,100,784,000	2,413,465,000.00
R212	On	31/01/2022	Spot Bond			1.83500	1.84000			4,679,494,055,000.00	2,550,133,000	1,277,881,247.00
R213	On	28/02/2031	Spot Bond			8.69500	8.59000			69,513,392,626,250.00	7,994,639,750	2,238,911,050.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			92,839,088,413,500.00	14,282,936,679	4,731,075,000.00
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			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
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		5,360,000,000,000.00	53,600,000	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	17,567,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,507,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,944,000.00
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	63,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	19,911,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017			6.50000	6.50000		2,600,000,000,000.00		400,000,000	200,500,000.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		1,680,000,000,000.00		16,800,000	8,450,000.00
SMF1	On	27/06/2013			100.00000	100.00000		1,987,200,000,000.00		19,872,000	4,968,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN870	On	20/01/2013	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
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN912	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000		80,000,000,000,000.00		800,000,000	400,000,000.00
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
TH9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A10	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000		20,000,000,000.00		200,000	100,000.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B10	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
THE9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	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	0.00
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	3,168,000.00
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			204,400,000,000,000.00	2,044,000,000	1,022,205,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			72,806,016,000,000.00	728,060,160	298,418,000.00

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			52,446,915,800,000.00	524,469,158	189,159,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			58,000,000,000,000.00	580,000,000	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	24,247,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	580,000,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000,000.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	240,000,000.00
VOD002	On	28/02/2013	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
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		11,807,615,500,000.00		118,076,155	58,576,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		36,000,000,000,000.00		360,000,000	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		4,260,000,000,000.00		42,600,000	13,700,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		9,531,900,000,000.00		95,319,000	63,000,000.00
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		10,800,000,000,000.00		108,000,000	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							3,483,162,269,967,100.00	240,878,372,108	96,789,907,183.00
Grand Total:							3,483,162,903,868,670.00	10,878,422,533	96,791,082,956.00