

# Daily MTM Report

Daily summary for: 11/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 18/06/2012 Foreign Exchange Future			8.11570	8.05150		14.70	142,462,997.80	17,554	260,856.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		804.00000	868,000	16.23	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		3.00000	2,000	16.23	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		755.00000	818,000	15.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		4.00000	2,000	15.83	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		854.00000	918,000	16.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		3.00000	2,000	16.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		132.00000	161,000	14.70	2,157,400.00	13,400	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		181.00000	145,000	14.70	971,500.00	6,700	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	0,000	20.24	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,302.00000	1,366,000	20.24	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		44.00000	57,000	17.79	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		493.00000	441,000	17.79	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		31.00000	40,000	19.04	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		630.00000	574,000	19.04	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		25.00000	32,000	19.87	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		724.00000	666,000	19.87	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,053.00000	1,117,000	18.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		2.00000	1,000	18.24	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		562.00000	623,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		11.00000	7,000	14.64	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		177.00000	214,000	14.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		126.00000	98,000	14.39	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		100.00000	124,000	15.47	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		249.00000	208,000	15.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		341.00000	392,000	13.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		40.00000	26,000	13.61	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		819.00000	760,000	20.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		20.00000	26,000	20.71	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		381.00000	434,000	13.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		30.00000	18,000	13.45	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,207.00000	1,145,000	23.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		8.00000	11,000	23.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		58.00000	73,000	17.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		407.00000	357,000	17.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,003.00000	1,067,000	17.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		2.00000	1,000	17.84	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		22.00000	15,000	13.75	100,500.00	6,700	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		423.00000	481,000	13.75	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		303.00000	352,000	13.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		52.00000	36,000	13.76	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future			8.22280	8.15830		15.75	13,880,086.40	1,688	34,896.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		981.00000	1,042,000	14.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		23.00000	19,000	14.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		934.00000	995,000	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		26.00000	22,000	14.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,028.00000	1,090,000	15.02	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		20.00000	17,000	15.02	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		29.00000	24,000	14.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		887.00000	947,000	14.36	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,043.00000	992,000	20.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		101.00000	115,000	20.15	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		427.00000	468,000	14.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		169.00000	145,000	14.51	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		174.00000	196,000	17.71	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		616.00000	573,000	17.71	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,133.00000	1,081,000	20.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		91.00000	104,000	20.62	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		781.00000	734,000	18.70	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		139.00000	157,000	18.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		554.00000	605,000	14.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		96.00000	82,000	14.06	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		464.00000	426,000	16.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		222.00000	249,000	16.73	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		327.00000	362,000	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		269.00000	239,000	15.34	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		712.00000	767,000	13.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		54.00000	44,000	13.97	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		797.00000	854,000	13.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		39.00000	31,000	13.92	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		0.00000	692,000	18.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		0.00000	165,000	18.45	3,316,500.00	20,100	20,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.32650	8.26230		16.25	999,180.00	120	23,396.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		699.00000	751,000	14.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		137.00000	125,000	14.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		665.00000	716,000	14.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		153.00000	140,000	14.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		735.00000	788,000	14.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		123.00000	112,000	14.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		259.00000	236,000	15.00	0.00	0	2,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		521.00000	562,000	15.00	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,039.00000	995,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		201.00000	221,000	19.39	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		394.00000	429,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		432.00000	403,000	16.25	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		640.00000	604,000	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		302.00000	330,000	17.43	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		955.00000	913,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		217.00000	239,000	19.00	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43890	8.37580		16.59	1,012,668.00	120	9,398.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		689.00000	736,000	14.92	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	18/03/2013	Foreign Exchange Future	7.95	Put		263.00000	247,000	14.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		663.00000	707,000	15.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		287.00000	268,000	15.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		718.00000	766,000	14.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		242.00000	227,000	14.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,035.00000	996,000	18.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		311.00000	335,000	18.91	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		616.00000	658,000	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		340.00000	319,000	15.41	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.64860	8.58510		17.39	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		617.00000	648,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,010.00000	977,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		604.00000	633,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,047.00000	1,012,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		632.00000	663,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		975.00000	942,000	18.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.32640	9.26150		18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,379.00000	1,421,000	16.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		618.00000	595,000	16.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,359.00000	1,400,000	16.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		648.00000	624,000	16.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,400.00000	1,443,000	16.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		589.00000	567,000	16.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		379.00000	366,000	15.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,640.00000	1,692,000	15.77	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future			10.40050	10.33560		19.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,964.00000	2,012,000	18.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		828.00000	812,000	18.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,943.00000	1,991,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		857.00000	841,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,984.00000	2,033,000	17.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		798.00000	783,000	17.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.11570	8.05150		14.70	48,694.20	6	694.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Call		6,622.00000	8,328,000	16.63	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		36,472.00000	31,758,000	16.63	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		5,778.00000	7,314,000	17.02	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		40,628.00000	35,744,000	17.02	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		7,599.00000	9,496,000	16.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		32,449.00000	27,926,000	16.24	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.22280	8.15830		15.75	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		59,144.00000	64,322,000	14.03	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		8,354.00000	7,082,000	14.03	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		55,384.00000	60,436,000	14.06	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		9,594.00000	8,196,000	14.06	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		63,025.00000	68,323,000	14.01	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		7,235.00000	6,083,000	14.01	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.32650	8.26230		16.25	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		58,682.00000	63,310,000	14.55	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		19,772.00000	17,980,000	14.55	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	14/12/2012	Foreign Exchange Future		7.92	Call		55,972.00000	60,299,000	14.68	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		22,062.00000	19,969,000	14.68	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		61,687.00000	66,588,000	14.49	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		17,777.00000	16,258,000	14.49	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future				13.06250	13.00750		13.17	21,905,812.50	1,677	70,452.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.85	Call		1,166.00000	1,222,000	16.60	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.85	Put		9.00000	10,000	16.60	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.90	Call		1,117.00000	1,172,000	16.26	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.90	Put		10.00000	10,000	16.26	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.80	Call		1,215.00000	1,271,000	16.95	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.80	Put		8.00000	9,000	16.95	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.10	Call		1,908.00000	1,963,000	18.71	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.10	Put		1.00000	1,000	18.71	0.00	0	24,000.00
£ / R	On 18/06/2012	Foreign Exchange Future		12.50	Put		46.00000	40,000	12.90	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		12.50	Call		553.00000	602,000	12.90	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future				13.22750	13.17260		13.65	66,137.50	5	1,964.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Call		314.00000	352,000	14.36	0.00	0	24,000.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Put		591.00000	575,000	14.36	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.50	Call		300.00000	336,000	14.51	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.50	Put		627.00000	609,000	14.51	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.40	Call		329.00000	368,000	14.22	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.40	Put		556.00000	541,000	14.22	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Call		1,845.00000	1,900,000	15.54	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Put		22.00000	23,000	15.54	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future			13.38620	13.33200		14.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,049.00000	1,095,000	12.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		167.00000	159,000	12.39	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,014.00000	1,060,000	12.46	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		182.00000	174,000	12.46	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,086.00000	1,132,000	12.33	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		154.00000	146,000	12.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10160	0.10080		18.45	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		61.00000	73,000	21.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		781.00000	713,000	21.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		7.00000	9,000	24.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,727.00000	1,649,000	24.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		407.00000	461,000	18.57	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		127.00000	101,000	18.57	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10300	0.10220		17.35	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,013.00000	1,078,000	16.80	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		93.00000	78,000	16.80	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		406.00000	443,000	18.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		486.00000	443,000	18.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,932.00000	2,010,000	18.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		12.00000	10,000	18.73	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10450	0.10370		17.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,187.00000	1,251,000	17.00	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		157.00000	141,000	17.00	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	14/12/2012	Foreign Exchange Future	0.10	Call		596.00000	638,000	18.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		566.00000	528,000	18.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,057.00000	2,135,000	17.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		27.00000	25,000	17.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.50730	10.43610		11.31	6,251,843.50	595	45,799.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		173.00000	209,000	11.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		137.00000	102,000	11.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		149.00000	181,000	11.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		163.00000	124,000	11.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		199.00000	239,000	10.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		113.00000	82,000	10.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		92.00000	65,000	10.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		228.00000	272,000	10.84	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		644.00000	712,000	11.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		8.00000	5,000	11.72	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		840.00000	910,000	13.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		4.00000	3,000	13.30	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		989.00000	1,059,000	14.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		3.00000	2,000	14.48	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		595.00000	663,000	11.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		9.00000	6,000	11.33	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		25.00000	14,000	10.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		411.00000	471,000	10.26	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		228.00000	180,000	11.60	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	10.55	Call		114.00000	137,000	11.60	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.65440	10.58300		12.64	0.00	0	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		263.00000	295,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		406.00000	366,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		268.00000	273,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		461.00000	394,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		285.00000	318,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		378.00000	339,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,150.00000	1,218,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		17.00000	14,000	12.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		879.00000	942,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		46.00000	38,000	12.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.80110	10.73030		13.18	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		594.00000	633,000	12.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		254.00000	222,000	12.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		568.00000	605,000	12.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		278.00000	244,000	12.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		621.00000	662,000	11.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		231.00000	201,000	11.95	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.20860	11.13770		14.01	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		669.00000	694,000	14.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,024.00000	978,000	14.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		654.00000	678,000	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,059.00000	1,012,000	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		685.00000	710,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		990.00000	944,000	14.43	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			434.92700	435.54400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			441.49000	442.11200			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			393.93900	394.45700			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			399.88400	400.40500			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.14010	8.11930			0.00	0	17,604.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		475.00000	496,000	11.52	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	6,000	11.52	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		427.00000	447,000	11.07	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		8.00000	7,000	11.07	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		524.00000	545,000	11.98	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		5.00000	5,000	11.98	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.17900	8.15860			1,022,375.00	125	3,160.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		188.00000	198,000	11.57	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		266.00000	255,000	11.57	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		170.00000	179,000	11.70	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Put		298.00000	286,000	11.70	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.19	Call		208.00000	218,000	11.43	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.19	Put		236.00000	225,000	11.43	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.22350	8.20330			0.00	0	100.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.09	Call		355.00000	367,000	11.76	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.09	Put		241.00000	233,000	11.76	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.14	Call		331.00000	341,000	11.82	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	14/12/2012	Foreign Exchange Future	8.14	Put		267.00000	257,000	11.82	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		382.00000	394,000	11.70	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		218.00000	210,000	11.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41340	9.39300		14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,310.00000	2,332,000	14.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		217.00000	219,000	14.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,266.00000	2,288,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		223.00000	225,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,354.00000	2,377,000	14.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		211.00000	214,000	14.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.13530	8.02900		9.17	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		51.00000	89,000	9.17	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		172.00000	104,000	9.17	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		39.00000	71,000	9.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		210.00000	136,000	9.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		65.00000	115,000	9.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		136.00000	80,000	9.20	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.22480	8.11850		10.47	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		465.00000	554,000	10.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		55.00000	38,000	10.45	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		426.00000	512,000	10.40	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		66.00000	46,000	10.40	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		506.00000	597,000	10.50	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		46.00000	31,000	10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.30910	8.20390		10.96	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		506.00000	591,000	10.68	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		106.00000	86,000	10.68	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		472.00000	552,000	10.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		122.00000	97,000	10.62	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		544.00000	631,000	10.75	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		94.00000	76,000	10.75	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.16790	0.13900			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.10970			0.00	8,000	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00370	0.00450			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03690	0.04610			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00030			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.74980	8.69050		13.89	1,924,956.00	220	26,989.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		54.00000	61,000	16.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		464.00000	411,000	16.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		47.00000	54,000	16.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		507.00000	454,000	16.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		61.00000	70,000	15.87	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		421.00000	370,000	15.87	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.87750	8.81820		15.05	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		347.00000	376,000	14.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		279.00000	249,000	14.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		325.00000	352,000	14.90	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		307.00000	275,000	14.90	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		370.00000	401,000	14.59	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		252.00000	224,000	14.59	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.00580	8.94650		15.81	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		646.00000	685,000	14.29	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		205.00000	185,000	14.29	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		617.00000	653,000	14.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		226.00000	203,000	14.34	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		678.00000	719,000	14.25	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		187.00000	169,000	14.25	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.09370	8.03020		14.83	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		300.00000	355,000	13.94	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		20.00000	11,000	13.94	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		292.00000	346,000	13.97	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		22.00000	12,000	13.97	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		309.00000	364,000	13.92	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		19.00000	10,000	13.92	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		633.00000	695,000	17.57	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		3.00000	1,000	17.57	0.00	0	4,110.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		266.00000	217,000	16.24	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		46.00000	61,000	16.24	0.00	0	4,110.00
DAUS On	29/06/2012	Any day expiry				8.12870	8.06440		14.90	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		366.00000	416,000	13.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.75	Put		52.00000	37,000	13.81	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		358.00000	408,000	13.84	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		54.00000	39,000	13.84	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		373.00000	424,000	13.78	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		49.00000	35,000	13.78	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		674.00000	736,000	14.68	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		10.00000	7,000	14.68	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		299.00000	257,000	15.94	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		113.00000	136,000	15.94	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.16640	8.10200		15.25	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		395.00000	441,000	13.90	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		93.00000	75,000	13.90	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		388.00000	434,000	13.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		96.00000	78,000	13.94	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		402.00000	448,000	13.86	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		90.00000	72,000	13.86	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		722.00000	781,000	13.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		20.00000	15,000	13.83	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		326.00000	289,000	15.84	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		178.00000	205,000	15.84	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.20290	8.13830		15.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		424.00000	467,000	14.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		136.00000	114,000	14.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		418.00000	461,000	14.28	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		140.00000	118,000	14.28	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	31/08/2012	Any day expiry	7.84	Call		430.00000	474,000	14.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		132.00000	111,000	14.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		770.00000	828,000	13.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		32.00000	25,000	13.87	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		350.00000	314,000	15.96	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		238.00000	267,000	15.96	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.23570	8.17120		16.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		447.00000	488,000	14.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		176.00000	152,000	14.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		442.00000	482,000	14.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		181.00000	156,000	14.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		453.00000	494,000	14.49	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		172.00000	148,000	14.49	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		814.00000	872,000	14.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		43.00000	36,000	14.14	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		368.00000	334,000	16.05	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		289.00000	320,000	16.05	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.27440	8.20990		16.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		503.00000	545,000	14.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		193.00000	171,000	14.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		498.00000	540,000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		198.00000	176,000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		509.00000	551,000	14.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		189.00000	167,000	14.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		864.00000	923,000	14.20	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	31/10/2012	Any day expiry	7.40	Put		54.00000	49,000	14.20	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		384.00000	353,000	16.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		344.00000	377,000	16.10	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
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			395.04600	395.51300			0.00	0	228.00
GOVI	On	02/08/2012	GOVI	390.00	Call		55,130.00000	50,460,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		55,030.00000	50,360,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		55,230.00000	50,560,000		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			401.00700	401.47800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		5,220.00000	9,930,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		5,320.00000	10,030,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		5,120.00000	9,830,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/08/2012	Index Future			175.46500	175.99700			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			178.11200	178.65100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.19600	478.19600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.64000	5.65000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.69000	5.70000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.82000	5.82000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.96000	5.97000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.12000	6.14000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.30000	6.32000			0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future				6.50000	6.53000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.37530	6.32220		10.20		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			94.00000	127,000	10.30		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			72.00000	52,000	10.30		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			72.00000	97,000	10.20		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			100.00000	72,000	10.20		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			124.00000	161,000	10.39		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			52.00000	36,000	10.39		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.43570	6.38170		11.79		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			252.00000	290,000	11.77		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			113.00000	97,000	11.77		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			223.00000	258,000	11.77		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			134.00000	115,000	11.77		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			284.00000	323,000	11.76		0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			95.00000	80,000	11.76		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.48270	6.42970		13.26		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			304.00000	338,000	13.14		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			212.00000	193,000	13.14		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			278.00000	311,000	13.17		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			236.00000	216,000	13.17		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			331.00000	367,000	13.10		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			189.00000	172,000	13.10		0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.50700	6.51800		2.59		0.00	0	14,824.00
R157 On	02/08/2012	Bond Future	8.00	Call			4,489.00000	4,523,000	2.85		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put		2.00000	2,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,636.00000	4,670,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1.00000	1,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,342.00000	4,376,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		3.00000	3,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,338.00000	1,309,000	2.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		189.00000	194,000	2.48	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		900.00000	875,000	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		377.00000	386,000	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		661.00000	675,000	2.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		562.00000	542,000	2.56	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,504.00000	1,529,000	2.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		173.00000	164,000	2.64	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.55000	6.56200		2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,709.00000	1,730,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		468.00000	455,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,810.00000	1,833,000	2.94	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		429.00000	417,000	2.94	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,609.00000	1,630,000	2.92	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		509.00000	496,000	2.92	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.59800	6.61400		2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,361.00000	1,382,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,011.00000	991,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,436.00000	1,458,000	2.82	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		958.00000	938,000	2.82	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	07/02/2013	Bond Future	6.70	Call		1,290.00000	1,310,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,068.00000	1,047,000	2.80	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.38100	8.33500		11.41	0.00	0	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,929.00000	4,608,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,145.00000	1,252,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,257.00000	4,927,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,029.00000	1,127,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,609.00000	4,298,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,271.00000	1,389,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,996.00000	3,217,000	11.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		2,199.00000	1,992,000	11.26	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,359.00000	4,056,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,381.00000	1,506,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,059.00000	7,414,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		510.00000	437,000	10.89	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,233.00000	6,570,000	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		687.00000	595,000	10.96	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,994.00000	4,671,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,121.00000	1,226,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,469.00000	4,752,000	11.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.00	Call		1,282.00000	1,137,000	11.10	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,638.00000	6,277,000	11.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		658.00000	725,000	11.85	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		6,722.00000	7,070,000	10.92	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		576.00000	496,000	10.92	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,420.00000	2,200,000	11.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,747.00000	2,956,000	11.29	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.45300	8.40600		12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,050.00000	5,771,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,958.00000	3,108,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,325.00000	6,040,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,793.00000	2,938,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,781.00000	5,509,000	13.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,131.00000	3,289,000	13.09	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.53100	8.48200		13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,600.00000	5,361,000	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,439.00000	5,638,000	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,834.00000	5,589,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,226.00000	5,419,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,376.00000	5,143,000	13.57	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,664.00000	5,870,000	13.57	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.82230	218.82218			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		822.00000	822,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		772.00000	772,000		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		872.00000	872,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.98986	257.20582			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		206.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	10,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		156.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	60,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		256.00000	40,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.79400	5.80500		1.91	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,771.00000	3,796,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,880.00000	3,905,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,663.00000	3,688,000	2.12	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	02/08/2012	Bond Future	7.45	Put		1.00000	1,000	2.12	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.75200	5.76500		1.96	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,633.00000	1,654,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		142.00000	136,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,718.00000	1,740,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		126.00000	122,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,549.00000	1,569,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		158.00000	152,000	2.07	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.68100	5.69700		1.95	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,336.00000	1,355,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		348.00000	338,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,401.00000	1,421,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		324.00000	315,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,272.00000	1,291,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		372.00000	363,000	2.01	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			190.11764	191.00762			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		8.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	882,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		42.00000	932,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		58.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	832,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.06600	7.06700		5.00	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,032.00000	6,035,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		13.00000	12,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,231.00000	6,235,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		10.00000	10,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,832.00000	5,836,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		16.00000	16,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,352.00000	2,345,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		294.00000	291,000	4.81	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,560.00000	1,552,000	4.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		610.00000	606,000	4.88	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,218.00000	1,214,000	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		857.00000	849,000	4.97	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,400.00000	2,399,000	5.12	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		322.00000	317,000	5.12	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.12700	7.12800		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,285.00000	3,284,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		737.00000	732,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,436.00000	3,435,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		687.00000	682,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,138.00000	3,136,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		792.00000	786,000	5.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.19600	7.19800		5.55	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		919.00000	918,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,717.00000	3,708,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		982.00000	981,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,576.00000	3,567,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		859.00000	858,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,861.00000	3,852,000	5.36	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.38600	7.38600		6.39	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,571.00000	5,568,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		71.00000	68,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,797.00000	5,795,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		59.00000	57,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,344.00000	5,341,000	6.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		83.00000	80,000	6.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.45100	7.45200		7.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,713.00000	3,712,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,057.00000	1,051,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,884.00000	3,882,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		990.00000	983,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,547.00000	3,545,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,130.00000	1,123,000	7.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.52300	7.52500		7.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,864.00000	3,865,000	7.39	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	Put		1,647.00000	1,638,000	7.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,015.00000	4,017,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,568.00000	1,561,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,715.00000	3,716,000	7.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,728.00000	1,720,000	7.37	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.41900	5.44700		1.06	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,468.00000	2,507,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,536.00000	2,575,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,401.00000	2,440,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.26000	5.29400		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		869.00000	902,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		54.00000	47,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		919.00000	954,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		46.00000	42,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		819.00000	852,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		61.00000	54,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.96700	5.01600		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Call		960.00000	998,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		73.00000	67,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		998.00000	1,036,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		67.00000	60,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		923.00000	960,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		81.00000	74,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.68400	7.65900		7.58	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,888.00000	5,756,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		98.00000	103,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,128.00000	5,995,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		83.00000	88,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,648.00000	5,516,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		114.00000	119,000	8.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.75200	7.72600		8.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,005.00000	3,903,000	8.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,249.00000	1,287,000	8.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,186.00000	4,082,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,173.00000	1,208,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,828.00000	3,728,000	8.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,331.00000	1,370,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.82900	7.80200		8.60	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,194.00000	4,100,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,908.00000	1,954,000	8.74	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	8.30	Call		4,356.00000	4,261,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,819.00000	1,864,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,033.00000	3,941,000	8.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,999.00000	2,047,000	8.71	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.77300	7.75200		8.45	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,879.00000	5,760,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		149.00000	155,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,133.00000	6,013,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		128.00000	133,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,625.00000	5,507,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		171.00000	179,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,773.00000	3,868,000	8.19	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		402.00000	372,000	8.19	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,422.00000	2,496,000	8.33	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		902.00000	850,000	8.33	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,706.00000	1,630,000	8.49	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,420.00000	1,469,000	8.49	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,459.00000	3,355,000	8.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		543.00000	564,000	8.80	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.83900	7.81800		9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.25	Call		3,992.00000	3,904,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,517.00000	1,552,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,180.00000	4,091,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,424.00000	1,457,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,808.00000	3,723,000	9.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,616.00000	1,653,000	9.97	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.91100	7.89000		9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,519.00000	3,449,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,898.00000	2,947,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,675.00000	3,603,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,774.00000	2,821,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,370.00000	3,301,000	9.70	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,031.00000	3,081,000	9.70	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92400	8.88900		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,915.00000	3,717,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,196.00000	1,269,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,170.00000	3,966,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,087.00000	1,154,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,667.00000	3,475,000	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		1,315.00000	1,394,000	16.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.99100	8.95500		18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,032.00000	3,874,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,688.00000	3,805,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,228.00000	4,066,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,506.00000	3,619,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,840.00000	3,687,000	18.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,878.00000	4,000,000	18.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.06400	9.02700		19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,825.00000	4,671,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,030.00000	5,154,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,011.00000	4,853,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,837.00000	4,958,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,643.00000	4,492,000	18.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,229.00000	5,357,000	18.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.45550	144.19159			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		1,192.00000	456,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	1,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		1,142.00000	406,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	1,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		1,242.00000	506,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	1,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.54075	119.80292			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		197.00000	459,000		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		247.00000	509,000		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		147.00000	409,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.31471	118.81416			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		814.00000	315,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		764.00000	265,000		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		864.00000	365,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79600	8.76600		14.07	0.00	0	4,725.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		4,697.00000	4,508,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		960.00000	1,011,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,976.00000	4,783,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		868.00000	914,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,423.00000	4,239,000	14.54	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,061.00000	1,116,000	14.54	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.86700	8.83600		16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,562.00000	4,412,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,285.00000	3,379,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,777.00000	4,623,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,117.00000	3,206,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,353.00000	4,207,000	16.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,462.00000	3,560,000	16.72	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.94600	8.91400		16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,339.00000	5,194,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,676.00000	4,779,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,543.00000	5,396,000	16.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,498.00000	4,599,000	16.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,143.00000	5,002,000	16.87	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,865.00000	4,971,000	16.87	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.95100	8.92100			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		992.00000	1,234,000		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		909.00000	1,152,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,075.00000	1,317,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On	28/02/2041	Price Contribution			100.00000	100.00000				0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.28520	1.27410		15.11	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,248.00000	1,358,000	17.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		7.00000	6,000	17.28	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		762.00000	876,000	15.54	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		21.00000	24,000	15.54	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,742.00000	1,853,000	19.00	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	19.00	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.30070	1.28930		16.11	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		936.00000	1,023,000	14.56	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		151.00000	124,000	14.56	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		618.00000	689,000	15.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		333.00000	290,000	15.24	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,338.00000	1,439,000	14.00	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		53.00000	40,000	14.00	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.31620	1.30480		16.41	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,052.00000	1,137,000	15.23	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		284.00000	255,000	15.23	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	14/12/2012	Foreign Exchange Future	1.28	Call		774.00000	846,000	15.97	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		506.00000	464,000	15.97	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,411.00000	1,507,000	14.82	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		143.00000	125,000	14.82	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>196,120,650.90</b>	<b>77,010</b>	<b>1,223,076.00</b>

**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		15,000,000,000.00		150,000	150,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	42,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	1,000,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	100,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			40,000,000,000.00	400,000	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	7,000,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00



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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
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	14,100,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,600,000.00
BID02	On	14/07/2012			100.00000	100.00000		80,000,000.00	80,000,000.00	800,000	400,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	100,000.00
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			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN20	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN235On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	5,210,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	16,700,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	187,705,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	329,010,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			309,000,000,000.00	3,090,000	18,090,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			38,250,000,000.00	15,000,000	252,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175L	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177L	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
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
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	463,604,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	300,132,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			785,000,000.00	100,000	14,377,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,875,000,000.00	1,050,000	283,706,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	2,020,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	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
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
FRC106	On	24/02/2017			100.00000	100.00000				0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000				0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000				0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000				0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	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
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	5,000,000.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000			0.00	0	250,000,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On	11/04/2017			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,150,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	26,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	29,700,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	2,000,000.00
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			600,000,000,000.00	6,000,000	16,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			5,100,000,000,000.00	51,000,000	20,000,000.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			3,100,000,000,000.00	31,000,000	30,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	361,200.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	26/05/2014			100.00000	100.00000			10,000,000,000.00	100,000	100,000.00
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
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		500,000,000,000.00		5,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,700,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			15,000,000,000.00	150,000	150,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,100,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,100,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,200,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NCLN1i	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1i	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	17/09/2014	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
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			80,000,000.00	800,000	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			985,600,000,000.00	9,856,000	62,464,000.00
NRA01	On	30/04/2014			100.00000	100.00000			6,000,000,000,000.00	60,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	1,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	246,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	6,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	94,400,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			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
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.44000	6.45000		115,739,100,400,000.00	17,971,910,000	18,440,522,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.30500	8.26000			61,133,233,727,500.00	7,361,015,500	10,419,042,858.00
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			216.07580	216.03930			324,113,700,000.00	1,500,000	912,750,000.00
R197	On	07/12/2023	Spot Bond			1.93000	1.92000			168,577,780,000.00	87,346,000	699,733,299.00
R201	On	21/12/2014	Spot Bond			5.78000	5.79000			20,791,729,300,000.00	3,597,185,000	4,652,824,965.00
R202	On	07/12/2033	Spot Bond			2.30000	2.27000			1,331,098,205,000.00	578,738,350	1,222,400,000.00
R203	On	15/09/2017	Spot Bond			6.99500	6.99500			21,486,331,650,000.00	3,071,670,000	7,546,211,644.00
R204	On	21/12/2018	Spot Bond			7.31000	7.31000			7,675,339,180,000.00	1,049,978,000	3,692,851,253.00
R205	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.45000	5.47500			19,379,655,000,000.00	3,555,900,000	6,595,341,000.00
R207	On	15/01/2020	Spot Bond			7.60500	7.58000			22,806,854,132,400.00	2,998,928,880	6,279,878,540.00
R208	On	31/03/2021	Spot Bond			7.70000	7.68000			30,680,873,300,000.00	3,984,529,000	7,778,218,134.00
R209	On	31/03/2036	Spot Bond			8.85500	8.82000			7,729,077,895,000.00	872,849,000	8,870,718,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.24000			1,300,512,000,000.00	570,400,000	1,212,494,000.00
R211	On	31/01/2017	Spot Bond			0.70000	0.65000			27,300,000,000.00	39,000,000	2,430,640,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.90000	1.85000			132,620,000,000.00	69,800,000	1,037,449,000.00
R213	On	28/02/2031	Spot Bond			8.72500	8.69500			17,984,633,100,000.00	2,061,276,000	2,698,926,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,809,575,000,000.00	2,124,550,000	4,807,853,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			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
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
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			48,000,000,000.00	6,000,000	1,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			18,547,275,000,000.00	1,845,500,000	1,394,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			79,000,000,000,000.00	790,000,000	757,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			806,000,000,000.00	8,060,000	6,730,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			1,820,000,000,000.00	280,000,000	40,500,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			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
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
SYN917	On	13/08/2012	Spot Bond			100.00000	100.00000		121,200,000,000,000.00	1,212,000,000	471,000,000.00	
SYN918	On	14/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,000.00	

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			185,000,000,000.00	1,850,000	1,022,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	265,060,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			11,400,000,000,000.00	114,000,000	171,869,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,575,000,000,000.00	15,750,000	26,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131On	03/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR02	On 21/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR041On	19/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR042On	19/04/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR043On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1A2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1A5On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1B2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1B3On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1C2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1C3On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	58,076,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	34,500,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>637,773,409,369,900.00</b>	<b>54,892,331,730</b>	<b>99,782,237,893.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>							<b>637,773,605,490,551.00</b>	<b>4,892,408,740</b>	<b>99,783,460,969.00</b>
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