

Daily MTM Report

Daily summary for: 07/05/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 18/06/2012 Foreign Exchange Future			7.87400	7.86630		13.72	89,873,836.00	11,414	245,862.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		623.00000	630,000	14.03	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		7.00000	6,000	14.03	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		575.00000	582,000	13.79	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		9.00000	8,000	13.79	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		672.00000	679,000	14.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		6.00000	5,000	14.28	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		75.00000	74,000	15.05	0.00	0	20,100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		309.00000	300,000	15.05	0.00	0	132.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	1,000	17.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,117.00000	1,125,000	17.54	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		26.00000	24,000	17.84	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		660.00000	650,000	17.84	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		19.00000	17,000	18.93	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		803.00000	793,000	18.93	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		15.00000	13,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		899.00000	889,000	19.55	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		868.00000	876,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	15.56	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		392.00000	396,000	12.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		26.00000	22,000	12.80	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		100.00000	100,000	14.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		234.00000	226,000	14.38	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		56.00000	55,000	15.71	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		390.00000	381,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		209.00000	212,000	13.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		93.00000	88,000	13.37	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		996.00000	986,000	20.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		12.00000	10,000	20.06	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		241.00000	244,000	13.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		75.00000	70,000	13.26	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,389.00000	1,380,000	22.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		5.00000	4,000	22.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		33.00000	31,000	17.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		567.00000	557,000	17.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		819.00000	826,000	15.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		3.00000	2,000	15.17	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		59.00000	54,000	13.14	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		275.00000	278,000	13.14	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		180.00000	183,000	13.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		114.00000	109,000	13.49	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future			7.97860	7.97110		15.09	3,526,541.20	442	31,790.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		806.00000	811,000	13.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		35.00000	32,000	13.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		762.00000	767,000	13.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		41.00000	38,000	13.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		851.00000	857,000	13.91	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		30.00000	28,000	13.91	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		48.00000	45,000	13.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		719.00000	724,000	13.69	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,204.00000	1,195,000	20.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		75.00000	74,000	20.14	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		321.00000	323,000	14.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		250.00000	244,000	14.73	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		129.00000	128,000	17.85	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		758.00000	749,000	17.85	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,297.00000	1,288,000	20.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		68.00000	67,000	20.59	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		932.00000	923,000	18.79	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		103.00000	102,000	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		425.00000	427,000	14.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		154.00000	148,000	14.02	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		594.00000	585,000	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		165.00000	164,000	16.92	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		244.00000	244,000	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		373.00000	365,000	15.54	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call		558.00000	562,000	13.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		87.00000	83,000	13.67	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		636.00000	641,000	13.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		65.00000	62,000	13.68	0.00	0	8,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.08100	8.07380		15.79	0.00	0	22,316.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		571.00000	572,000	14.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		197.00000	191,000	14.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		544.00000	545,000	14.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		220.00000	214,000	14.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		600.00000	604,000	14.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		176.00000	173,000	14.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		352.00000	345,000	15.41	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		426.00000	426,000	15.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,188.00000	1,181,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		162.00000	162,000	19.54	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.19280	8.18570		16.28	0.00	0	8,623.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		587.00000	591,000	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		351.00000	348,000	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		565.00000	569,000	15.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		379.00000	376,000	15.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		609.00000	614,000	15.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		323.00000	321,000	15.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,174.00000	1,170,000	19.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		260.00000	263,000	19.16	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		524.00000	528,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		438.00000	435,000	15.91	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.39770	8.39030		17.06	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		540.00000	545,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,128.00000	1,125,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		528.00000	532,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,166.00000	1,162,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		553.00000	558,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,091.00000	1,088,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07920	9.07040		18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,277.00000	1,290,000	17.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		707.00000	711,000	17.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,258.00000	1,271,000	17.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		738.00000	742,000	17.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,297.00000	1,310,000	17.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		677.00000	681,000	17.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		441.00000	445,000	16.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,511.00000	1,524,000	16.12	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.15330	10.14450		19.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,846.00000	1,866,000	18.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		902.00000	913,000	18.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,824.00000	1,844,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		930.00000	941,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,869.00000	1,890,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		875.00000	887,000	18.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.87400	7.86630		13.72	15,748.00	2	768.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		3,764.00000	3,595,000	16.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		52,134.00000	51,195,000	16.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		3,324.00000	3,145,000	17.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		56,694.00000	55,745,000	17.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		4,277.00000	4,120,000	16.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		47,647.00000	46,720,000	16.37	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.97860	7.97110		15.09	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		45,495.00000	45,674,000	13.84	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		13,425.00000	12,854,000	13.84	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		42,496.00000	42,664,000	14.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		15,426.00000	14,844,000	14.02	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		48,656.00000	48,850,000	13.67	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		11,586.00000	11,030,000	13.67	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.08100	8.07380		15.79	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		48,179.00000	48,255,000	14.93	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		28,119.00000	27,475,000	14.93	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		45,873.00000	45,944,000	15.12	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		30,813.00000	30,164,000	15.12	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		50,605.00000	50,688,000	14.74	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		25,545.00000	24,908,000	14.74	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			12.73450	12.70450		11.72	152,814.00	12	67,914.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		872.00000	900,000	13.82	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		18.00000	16,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		824.00000	852,000	13.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		20.00000	18,000	13.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		920.00000	949,000	14.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		16.00000	15,000	14.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,607.00000	1,637,000	17.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		3.00000	3,000	17.33	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		121.00000	108,000	11.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		325.00000	342,000	11.91	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.89620	12.86640		12.72	0.00	0	2,223.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		224.00000	224,000	14.12	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		808.00000	778,000	14.12	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		214.00000	213,000	14.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		848.00000	817,000	14.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		235.00000	236,000	13.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		769.00000	740,000	13.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,548.00000	1,577,000	14.15	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		32.00000	31,000	14.15	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.05400	13.02420		13.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		844.00000	859,000	12.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		270.00000	255,000	12.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		815.00000	830,000	12.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		291.00000	276,000	12.75	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		874.00000	890,000	12.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		250.00000	236,000	12.57	0.00	0	0.00

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¥ / R	On	18/06/2012	Foreign Exchange Future			0.09860	0.09850		18.58	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		32.00000	34,000	20.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		982.00000	974,000	20.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		3.00000	3,000	22.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,953.00000	1,943,000	22.90	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		265.00000	277,000	18.46	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		215.00000	217,000	18.46	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10000	0.09990		17.35	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		828.00000	834,000	16.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		138.00000	134,000	16.68	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		307.00000	309,000	18.11	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		617.00000	609,000	18.11	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,706.00000	1,715,000	17.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		16.00000	15,000	17.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10140	0.10130		17.56	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,001.00000	1,008,000	16.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		211.00000	208,000	16.92	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		483.00000	486,000	18.29	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		693.00000	686,000	18.29	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		1,825.00000	1,834,000	16.63	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		35.00000	34,000	16.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.27630	10.31840		10.41	13,873,005.00	1,350	47,216.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		118.00000	100,000	11.01	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		200.00000	224,000	11.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		102.00000	85,000	11.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		234.00000	259,000	11.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		137.00000	117,000	10.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		169.00000	191,000	10.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		140.00000	160,000	10.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		158.00000	136,000	10.61	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		531.00000	491,000	10.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		13.00000	15,000	10.40	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		724.00000	682,000	11.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		6.00000	6,000	11.41	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		872.00000	830,000	12.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		4.00000	4,000	12.43	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		486.00000	446,000	10.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		18.00000	20,000	10.40	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		51.00000	58,000	10.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		319.00000	284,000	10.41	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		307.00000	336,000	11.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		75.00000	62,000	11.61	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.42070	10.46300		12.24	0.00	0	9,231.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		220.00000	201,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		483.00000	506,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		203.00000	184,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		516.00000	539,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		239.00000	218,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		452.00000	473,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,032.00000	991,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		19.00000	20,000	11.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		764.00000	726,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		51.00000	55,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.56510	10.60850		13.00	0.00	0	12,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		528.00000	506,000	12.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		310.00000	331,000	12.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		504.00000	482,000	12.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		336.00000	357,000	12.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		554.00000	530,000	12.58	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		286.00000	305,000	12.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.96230	11.00520		13.51	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		589.00000	575,000	14.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,077.00000	1,106,000	14.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		575.00000	561,000	14.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,113.00000	1,142,000	14.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		604.00000	589,000	14.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,042.00000	1,070,000	14.28	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.01400	439.51900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			444.63500	446.17700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			396.45200	397.68900			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			402.44400	403.71300			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.98780	7.98210		9.21	40,889,548.20	5,119	17,619.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		346.00000	350,000	9.86	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		14.00000	12,000	9.86	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		303.00000	305,000	9.76	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		21.00000	17,000	9.76	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		392.00000	396,000	9.95	0.00	0	0.00	
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		10.00000	8,000	9.95	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.02790	8.02070		10.72	0.00	0	2,681.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		137.00000	135,000	11.42	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		353.00000	344,000	11.42	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		123.00000	121,000	11.57	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		389.00000	380,000	11.57	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		152.00000	150,000	11.27	0.00	0	0.00	
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		318.00000	309,000	11.27	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.07360	8.06530		11.49	0.00	0	100.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		283.00000	283,000	11.59	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		307.00000	299,000	11.59	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		264.00000	263,000	11.73	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		338.00000	329,000	11.73	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		304.00000	304,000	11.48	0.00	0	0.00	
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		278.00000	270,000	11.48	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29510	9.26070		14.30	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,179.00000	2,210,000	14.00	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		218.00000	215,000	14.00	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,135.00000	2,166,000	13.87	0.00	0	0.00	
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		224.00000	221,000	13.87	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,223.00000	2,255,000	14.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		212.00000	210,000	14.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.89880	7.90550		8.42	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		32.00000	24,000	9.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		277.00000	275,000	9.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		25.00000	19,000	9.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		320.00000	320,000	9.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		40.00000	32,000	9.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		235.00000	233,000	9.47	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.98570	7.99370		9.97	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		367.00000	359,000	9.99	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		82.00000	82,000	9.99	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		332.00000	324,000	9.99	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		97.00000	97,000	9.99	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		403.00000	395,000	10.00	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		68.00000	68,000	10.00	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.06960	8.07780		10.48	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		420.00000	411,000	10.39	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		146.00000	145,000	10.39	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		389.00000	380,000	10.41	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		165.00000	164,000	10.41	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		452.00000	443,000	10.37	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		128.00000	127,000	10.37	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.05980	0.08620			0.00	0	5,670.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.35240	0.33250			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.00440	0.00320			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.18160	0.13750			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00090	0.00070			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.55510	8.59190		12.24	17,409,628.50	2,035	24,064.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		30.00000	24,000	14.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		538.00000	569,000	14.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		25.00000	19,000	14.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		583.00000	614,000	14.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		36.00000	28,000	14.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		494.00000	523,000	14.68	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.68150	8.71880		14.55	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		292.00000	276,000	14.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		323.00000	345,000	14.74	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		273.00000	258,000	14.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		354.00000	377,000	14.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		312.00000	295,000	14.55	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		293.00000	314,000	14.55	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.80800	8.84580		15.18	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		580.00000	555,000	14.36	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		240.00000	253,000	14.36	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		553.00000	530,000	14.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		263.00000	278,000	14.50	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		607.00000	583,000	14.22	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		217.00000	231,000	14.22	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				7.85330	7.84560		13.58	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		166.00000	167,000	13.49	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		70.00000	64,000	13.49	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		160.00000	161,000	13.50	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		74.00000	68,000	13.50	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		172.00000	174,000	13.48	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		66.00000	61,000	13.48	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Call		452.00000	458,000	13.75	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.40	Put		6.00000	5,000	13.75	0.00	0	4,110.00
DAUS On	31/05/2012	Any day expiry		8.25	Put		427.00000	418,000	16.68	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		8.25	Call		23.00000	21,000	16.68	0.00	0	4,110.00
DAUS On	29/06/2012	Any day expiry				7.88660	7.87890		13.82	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Call		234.00000	237,000	13.45	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.75	Put		105.00000	100,000	13.45	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Call		228.00000	231,000	13.47	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.76	Put		109.00000	104,000	13.47	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Call		240.00000	243,000	13.43	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.74	Put		101.00000	96,000	13.43	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Call		499.00000	505,000	13.15	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry		7.40	Put		20.00000	18,000	13.15	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry		8.25	Put		437.00000	429,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	8.25	Call		66.00000	66,000	15.99	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			7.92330	7.91550		14.16	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		272.00000	278,000	13.89	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		157.00000	155,000	13.89	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		267.00000	272,000	13.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		162.00000	159,000	13.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		278.00000	283,000	13.86	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		153.00000	150,000	13.86	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		552.00000	559,000	13.21	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		37.00000	36,000	13.21	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		453.00000	446,000	16.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		118.00000	119,000	16.02	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			7.95900	7.95140		14.79	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		312.00000	315,000	14.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		211.00000	206,000	14.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		308.00000	310,000	14.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		217.00000	211,000	14.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		317.00000	320,000	14.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		206.00000	201,000	14.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		608.00000	613,000	13.61	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		57.00000	54,000	13.61	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		471.00000	463,000	16.21	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		172.00000	172,000	16.21	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			7.99130	7.98380		15.17	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		342.00000	343,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.90	Put		258.00000	252,000	14.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		337.00000	338,000	14.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		263.00000	257,000	14.86	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		347.00000	348,000	14.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		253.00000	247,000	14.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		655.00000	659,000	13.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		71.00000	68,000	13.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		484.00000	477,000	16.28	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		218.00000	218,000	16.28	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.02940	8.02200		15.48	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		400.00000	398,000	14.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		278.00000	269,000	14.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		395.00000	394,000	14.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		283.00000	275,000	14.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		405.00000	403,000	14.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		273.00000	264,000	14.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		709.00000	712,000	13.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		87.00000	83,000	13.84	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		499.00000	490,000	16.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		271.00000	269,000	16.32	0.00	0	8,220.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			397.40200	398.56800			7,948,040.00	2	229.00
GOVI	On	02/08/2012	GOVI	390.00	Call		85,680.00000	74,020,000		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		85,580.00000	73,920,000		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		85,780.00000	74,120,000		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			403.40900	404.60500			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		26,050.00000	14,090,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		25,950.00000	13,990,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		26,150.00000	14,190,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			176.65200	176.70300			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			179.32200	179.37900			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.99600	478.44800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.61000	5.62000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.62000	5.63000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.63000	5.64000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.71000	5.73000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.83000	5.85000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.97000	5.99000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.12000	6.15000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.31000	6.34000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.51000	6.51000				0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.24150	6.23310			9.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			55.00000	56,000	9.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			122.00000	115,000	9.62	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			41.00000	41,000	9.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			158.00000	150,000	9.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			73.00000	75,000	9.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		90.00000	84,000	9.33	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.30190	6.29280		11.15	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		197.00000	200,000	11.20	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		147.00000	141,000	11.20	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		171.00000	174,000	11.15	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		171.00000	165,000	11.15	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		225.00000	229,000	11.24	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		125.00000	120,000	11.24	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.35210	6.34170		12.62	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		252.00000	256,000	12.61	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		248.00000	241,000	12.61	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		231.00000	234,000	12.71	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		277.00000	269,000	12.71	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		277.00000	281,000	12.61	0.00	0	0.00	
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		223.00000	216,000	12.61	0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.35000	6.39100		2.93	0.00	0	0.00	
R157 On	02/08/2012	Bond Future			6.48300	6.42900		2.61	0.00	0	14,845.00	
R157 On	02/08/2012	Bond Future	8.00	Call		4,765.00000	4,598,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.00	Put		1.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Call		4,913.00000	4,745,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	8.05	Put		2.00000	2,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Call		4,618.00000	4,451,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	7.95	Put		2.00000	3,000	2.87	0.00	0	0.00	
R157 On	02/08/2012	Bond Future	6.15	Put		1,163.00000	1,276,000	2.55	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.15	Call		291.00000	236,000	2.55	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		771.00000	858,000	2.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		525.00000	444,000	2.59	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		854.00000	746,000	2.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		478.00000	538,000	2.62	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,759.00000	1,614,000	2.73	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		152.00000	175,000	2.73	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.52200	6.46100		3.11	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,011.00000	1,880,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		482.00000	525,000	3.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,115.00000	1,981,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		445.00000	486,000	3.23	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,910.00000	1,781,000	3.21	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		522.00000	567,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.57200	6.50200		2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,564.00000	1,453,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		925.00000	995,000	2.87	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,644.00000	1,530,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		876.00000	943,000	2.88	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,488.00000	1,381,000	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		977.00000	1,051,000	2.86	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.09000	8.12100		11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.21100	8.15400		11.57	0.00	0	34,771.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,370.00000	5,911,000	12.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		879.00000	961,000	12.01	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,725.00000	6,258,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		790.00000	864,000	12.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,021.00000	5,571,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		977.00000	1,068,000	11.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		2,331.00000	2,530,000	11.57	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,241.00000	2,898,000	11.57	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,747.00000	5,304,000	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,062.00000	1,160,000	11.93	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		5,813.00000	6,193,000	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		971.00000	810,000	11.20	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		5,079.00000	5,429,000	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,240.00000	1,048,000	11.27	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,441.00000	5,980,000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		861.00000	941,000	12.02	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		3,554.00000	3,829,000	11.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		2,074.00000	1,807,000	11.41	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		8,193.00000	7,700,000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		506.00000	554,000	12.23	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		5,512.00000	5,881,000	11.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		1,073.00000	900,000	11.23	0.00	0	2,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Call		3,511.00000	3,154,000	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,131.00000	2,316,000	11.61	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.27600	8.21800		13.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,449.00000	7,051,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		2,616.00000	2,759,000	13.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,744.00000	7,339,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,472.00000	2,608,000	13.75	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,159.00000	6,767,000	13.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		2,768.00000	2,917,000	13.69	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.34900	8.28800		13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,663.00000	6,315,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		4,741.00000	4,950,000	13.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,919.00000	6,564,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		4,550.00000	4,753,000	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,417.00000	6,076,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		4,944.00000	5,161,000	13.64	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.78375	215.77947			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.80566	218.80392			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		804.00000	806,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		754.00000	756,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		854.00000	856,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			260.36703	259.99414			0.00	0	0.00
R197	On	02/08/2012	Bond Future			258.74388	258.84037			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		1,840.00000	1,744,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		1,790.00000	1,694,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		1,890.00000	1,794,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.71500	5.73500		2.08	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.78800	5.73800		1.93	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,924.00000	3,810,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		4,033.00000	3,919,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,815.00000	3,701,000	2.14	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.14	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.74400	5.68600		2.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,803.00000	1,701,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		150.00000	167,000	2.23	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,889.00000	1,785,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		135.00000	150,000	2.24	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,719.00000	1,618,000	2.22	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		166.00000	184,000	2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.67700	5.60800		1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,465.00000	1,372,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		316.00000	348,000	2.04	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,531.00000	1,437,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		294.00000	324,000	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,398.00000	1,307,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		338.00000	371,000	2.03	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			192.01497	191.84574			0.00	0	0.00
R202	On	02/08/2012	Bond Future			191.52281	191.96157			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		962.00000	523,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		912.00000	473,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		1,012.00000	573,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future			6.89000	6.91600		5.43	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.02900	6.97100		5.10	18,211,541.04	168	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,451.00000	6,199,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		13.00000	15,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,650.00000	6,398,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		10.00000	12,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		6,251.00000	5,999,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		16.00000	18,000	5.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,092.00000	2,265,000	4.98	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		453.00000	373,000	4.98	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,377.00000	1,510,000	5.06	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		846.00000	725,000	5.06	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,540.00000	1,370,000	5.16	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		760.00000	844,000	5.16	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,794.00000	2,577,000	5.33	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		297.00000	334,000	5.33	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.08600	7.02400		6.02	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,690.00000	3,486,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		709.00000	763,000	6.21	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,844.00000	3,637,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		661.00000	713,000	6.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,539.00000	3,338,000	6.19	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		760.00000	817,000	6.19	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.15500	7.08800		5.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Call		1,113.00000	1,017,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,476.00000	3,645,000	5.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,183.00000	1,083,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,342.00000	3,508,000	5.49	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,045.00000	953,000	5.47	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,612.00000	3,785,000	5.47	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.18000	7.21100		6.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.32800	7.26500		6.48	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,179.00000	5,864,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		59.00000	68,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,408.00000	6,092,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		50.00000	57,000	7.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,950.00000	5,637,000	6.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		69.00000	80,000	6.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.38900	7.32300		7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,267.00000	4,015,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		973.00000	1,048,000	7.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,443.00000	4,187,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		911.00000	982,000	7.66	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,092.00000	3,845,000	7.62	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,037.00000	1,117,000	7.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.46000	7.38900		7.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Call		4,367.00000	4,128,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,504.00000	1,603,000	7.54	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,526.00000	4,283,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,433.00000	1,528,000	7.56	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,211.00000	3,976,000	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,579.00000	1,681,000	7.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.48000	5.50500		1.26	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.53300	5.49100		1.11	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,407.00000	2,349,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,474.00000	2,416,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,340.00000	2,281,000	1.22	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.22	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.39600	5.34200		1.08	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		841.00000	788,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		81.00000	91,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		889.00000	835,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		72.00000	81,000	1.13	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		793.00000	742,000	1.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Put		91.00000	102,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.15500	5.08200		0.88	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		913.00000	858,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		86.00000	97,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		950.00000	894,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		78.00000	89,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		876.00000	822,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		94.00000	106,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.43000	7.48100		7.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.58000	7.51300		7.69	98,595,630.00	1,000	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,675.00000	6,314,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		76.00000	87,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,919.00000	6,556,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		65.00000	74,000	8.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		6,431.00000	6,072,000	8.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		88.00000	101,000	8.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.64300	7.57200		8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,704.00000	4,412,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,120.00000	1,211,000	9.08	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,894.00000	4,596,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,052.00000	1,137,000	9.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,517.00000	4,230,000	9.05	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,191.00000	1,288,000	9.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future			7.71500	7.64100		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,842.00000	4,570,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,718.00000	1,833,000	8.96	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		5,014.00000	4,737,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,639.00000	1,749,000	8.99	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,673.00000	4,405,000	8.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		1,801.00000	1,919,000	8.93	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.52500	7.57100		9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.65800	7.59100		8.61	0.00	0	7,882.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,811.00000	6,423,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		113.00000	129,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		7,070.00000	6,679,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		97.00000	110,000	9.29	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,551.00000	6,165,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		130.00000	148,000	9.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,100.00000	3,374,000	8.34	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		697.00000	567,000	8.34	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		1,927.00000	2,129,000	8.48	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		1,374.00000	1,172,000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		2,354.00000	2,081,000	8.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.80	Put		1,100.00000	1,231,000	8.64	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		4,294.00000	3,945,000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		410.00000	465,000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.71900	7.64900		10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,837.00000	4,531,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,371.00000	1,477,000	10.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		5,036.00000	4,724,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,289.00000	1,389,000	10.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,642.00000	4,340,000	10.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,459.00000	1,569,000	10.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.78800	7.71400		9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,177.00000	3,912,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,552.00000	2,711,000	9.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,346.00000	4,075,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,441.00000	2,594,000	9.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		4,015.00000	3,755,000	9.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		2,672.00000	2,836,000	9.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.67000	8.69100		16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.80500	8.72900		16.09	0.00	0	3,099.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Call		4,970.00000	4,491,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		993.00000	1,116,000	16.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,244.00000	4,755,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		903.00000	1,016,000	16.72	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,701.00000	4,233,000	16.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,091.00000	1,225,000	16.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.86900	8.79000		19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,007.00000	4,615,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,382.00000	3,608,000	19.74	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,221.00000	4,821,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,217.00000	3,435,000	19.78	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,796.00000	4,414,000	19.70	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		3,553.00000	3,789,000	19.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.93900	8.85800		19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,661.00000	5,285,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		4,570.00000	4,819,000	19.18	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,866.00000	5,483,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,397.00000	4,639,000	19.23	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,463.00000	5,094,000	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		4,753.00000	5,010,000	19.14	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209/R:On	31/03/2036	Price Contribution				100.00000	100.00000			0.00	0	0.00
R210	On 03/05/2012	Bond Future				142.66755	142.65362			0.00	0	0.00
R210	On 02/08/2012	Bond Future				144.49984	144.48731			0.00	0	925.00
R210	On 02/08/2012	Bond Future	143.00	Call			1,487.00000	1,500,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.00	Put			0.00000	0,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.05	Call			1,437.00000	1,450,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	143.05	Put			0.00000	0,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.95	Call			1,537.00000	1,550,000		0.00	0	0.00
R210	On 02/08/2012	Bond Future	142.95	Put			0.00000	0,000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000			0.00	0	0.00
R211	On 03/05/2012	Bond Future				119.64704	119.64053			0.00	0	0.00
R211	On 02/08/2012	Bond Future				119.82617	119.82082			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			179.00000	174,000		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			229.00000	224,000		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			129.00000	124,000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000			0.00	0	0.00
R212	On 03/05/2012	Bond Future				118.82171	118.81129			0.00	0	0.00
R212	On 02/08/2012	Bond Future				118.86634	118.85709			0.00	0	2,962.00
R212	On 02/08/2012	Bond Future	118.00	Call			857.00000	866,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		807.00000	816,000		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		907.00000	916,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.51500	8.53600		15.04	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.66200	8.59600		14.27	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,852.00000	5,395,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		741.00000	822,000	14.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,151.00000	5,687,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		668.00000	742,000	14.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,556.00000	5,108,000	14.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		820.00000	909,000	14.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.72900	8.66000		17.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,642.00000	5,267,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		2,962.00000	3,141,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,874.00000	5,492,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		2,810.00000	2,983,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,413.00000	5,046,000	17.45	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,119.00000	3,306,000	17.45	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.80400	8.73300		16.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,292.00000	5,936,000	17.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,208.00000	4,414,000	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Call		6,512.00000	6,150,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,046.00000	4,246,000	17.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,075.00000	5,726,000	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,376.00000	4,588,000	17.14	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.71000	8.73600			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.84800	8.77100			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		241.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	396,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		324.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	313,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		158.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	479,000		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			1.24690	1.24590			0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		971.00000	979,000	14.01	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		12.00000	10,000	14.01	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		523.00000	527,000	13.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		64.00000	58,000	13.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,462.00000	1,471,000	15.98	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		3.00000	2,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.26160	1.26070		15.04	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		726.00000	730,000	14.42	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		227.00000	222,000	14.42	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		465.00000	468,000	15.27	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		466.00000	460,000	15.27	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,091.00000	1,096,000	14.04	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		92.00000	88,000	14.04	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.27650	1.27590		15.52	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		864.00000	864,000	15.19	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		385.00000	379,000	15.19	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		629.00000	628,000	16.04	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		650.00000	643,000	16.04	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,182.00000	1,183,000	14.64	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		203.00000	198,000	14.64	0.00	0	0.00

Total for Derivatives :

290,496,331.94

21,544

1,163,974.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,523,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	43,000,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	711,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,921,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		2,780,000,000,000.00		27,800,000	20,685,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,759,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,874,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	64,123,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	200,000.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP58L	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,689,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,153,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,935,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN248On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN249On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN250On 26/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	101,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,247,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,700,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			24,200,000,000.00	242,000	78,181,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			60,600,000,000.00	606,000	133,489,000.00
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			172,700,000,000.00	1,727,000	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	20,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024			8.00000	8.00000			400,000,000,000.00	50,000,000	50,000,000.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ174	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQ175	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
EQ177	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			3,578,900,000.00	35,789,000	64,810,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			4,902,500,000.00	530,000	559,404,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			8,380,000,000.00	838,000	468,039,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			19,224,650,000.00	2,449,000	153,343,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			26,895,000,000.00	3,586,000	286,844,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,933,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	100,000.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC110	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC111	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		3,600,000,000,000.00		36,000,000	6,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	51,630,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,840,000,000,000.00	28,400,000	14,295,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			0.00	0	4,539,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	40,609.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000		5,300,000,000,000.00	53,000,000	215,920,000.00	
GRD17	On	02/08/2012			100.00000	100.00000		0.00	0	224,260,000.00	
GRDB1	On	10/01/2018			100.00000	100.00000		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			218,600,000.00	2,186,000	26,904,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	30,050,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	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
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			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		200,000,000,000.00		2,000,000	2,000,000.00
IND232	On	07/08/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			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
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000		708,500,000,000.00		7,085,000	3,542,500.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000		1,891,500,000,000.00		18,915,000	9,457,500.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,123,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	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	100,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000	7,000,000	7,000,000.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			0.00	0	40,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	104,000,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	15,900,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,281,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	12,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,757,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		740,000,000,000.00		7,400,000	3,400,000.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	5,000,000.00	
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,840,000,000,000.00		18,400,000	63,081,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,158,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	100,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,382,000.00
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	1,100,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,614,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1B1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	7,516,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	69,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	82,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,296,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	104,583,000.00
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	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.41500	6.36500		124,959,329,680,680.00		19,479,240,792	13,849,658,096.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.13500	8.08000		50,350,167,010,000.00		6,189,326,000	9,948,359,900.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			215.85678	215.82027			0.00	0	558,105,483.00
R197	On	07/12/2023	Spot Bond			1.85000	1.84500		1,994,333,300,000.00		1,078,018,000	616,803,766.00
R201	On	21/12/2014	Spot Bond			5.77500	5.73000		14,341,331,812,500.00		2,483,347,500	4,270,154,431.00
R202	On	07/12/2033	Spot Bond			2.25000	2.23500		2,000,144,250,000.00		888,953,000	1,880,812,250.00
R203	On	15/09/2017	Spot Bond			6.95500	6.90000		43,147,157,755,000.00		6,203,761,000	7,890,555,644.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.25000	7.19000			21,635,881,128,500.00	2,984,259,466	6,135,945,751.00
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			5.55000	5.51500			19,881,414,795,000.00	3,582,236,900	4,629,734,900.00
R207	On	15/01/2020	Spot Bond			7.50000	7.43500			23,198,532,000,000.00	3,093,137,600	7,238,746,109.00
R208	On	31/03/2021	Spot Bond			7.58500	7.52000			25,986,860,565,450.00	3,426,085,770	8,020,559,896.00
R209	On	31/03/2036	Spot Bond			8.73500	8.66000			80,514,845,030,000.00	9,217,498,000	10,889,274,500.00
R210	On	31/03/2028	Spot Bond			2.22000	2.22000			3,420,437,028,000.00	1,540,737,400	1,119,831,700.00
R211	On	31/01/2017	Spot Bond			0.64000	0.64000			966,579,200,000.00	1,510,280,000	2,343,767,100.00
R212	On	31/01/2022	Spot Bond			1.84000	1.84000			1,693,543,544,000.00	920,404,100	1,090,616,659.00
R213	On	28/02/2031	Spot Bond			8.59000	8.52500			11,146,220,790,000.00	1,297,581,000	2,284,193,300.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,059,592,000,000.00	2,009,168,000	4,375,102,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000				0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000				0.00	0	17,565,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000				0.00	0	2,504,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000				0.00	0	6,943,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	61,000.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		3,420,000,000,000.00	0.00	34,200,000	19,908,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	2,000,000.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	4,000,000.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			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
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			42,250,000,000.00	6,500,000	3,500,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,450,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017			100.00000	100.00000			0.00	0	0.00
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000		43,875,000,000.00		6,500,000	206,100,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SYN908	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN910	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN911	On	19/07/2012			100.00000	100.00000		300,000,000,000.00		3,000,000	3,000,000.00
SYN912	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN913	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN914	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN915	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN916	On	03/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	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
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	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
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	3,166,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,022,199,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		5,270,400,000,000.00		52,704,000	298,359,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		31,714,100,000,000.00		317,141,000	190,159,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	24,240,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			1,570,000,000,000.00	15,700,000	580,000,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			22,520,000,000,000.00	225,200,000	200,000,000.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			3,160,000,000,000.00	31,600,000	240,000,000.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			75,900,000,000.00	759,000	58,576,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	111,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,700,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			3,068,100,000,000.00	30,681,000	63,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							560,215,397,039,130.00	67,188,172,528	96,614,451,094.00
Grand Total:							560,215,687,535,462.00	7,188,194,072	96,615,615,068.00