

Daily MTM Report

Daily summary for: 14/05/2012

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			8.21490	8.11570		15.12	503,294,063.40	61,266	294,290.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		868.00000	966,000	17.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		2.00000	1,000	17.29	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		818.00000	917,000	16.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	2,000	16.90	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		918.00000	1,016,000	17.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		2.00000	1,000	17.67	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		161.00000	213,000	14.76	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		145.00000	98,000	14.76	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,366.00000	1,465,000	21.16	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		57.00000	73,000	17.54	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		441.00000	358,000	17.54	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		40.00000	50,000	18.78	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		574.00000	485,000	18.78	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		32.00000	40,000	19.64	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		666.00000	575,000	19.64	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,117.00000	1,215,000	19.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	19.22	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		623.00000	719,000	15.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		7.00000	4,000	15.51	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		214.00000	276,000	14.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		98.00000	61,000	14.40	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		124.00000	161,000	15.12	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		208.00000	146,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		392.00000	479,000	13.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		26.00000	14,000	13.98	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		760.00000	667,000	20.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		26.00000	32,000	20.50	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		434.00000	526,000	14.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		18.00000	11,000	14.29	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,145.00000	1,048,000	23.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		11.00000	13,000	23.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		73.00000	95,000	16.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		357.00000	280,000	16.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,067.00000	1,166,000	18.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	1,000	18.84	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		15.00000	9,000	14.60	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		481.00000	574,000	14.60	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		352.00000	433,000	13.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		36.00000	18,000	13.68	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future			8.32220	8.22280		16.05	15,837,146.60	1,903	34,917.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,042.00000	1,138,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		19.00000	16,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		995.00000	1,090,000	15.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		22.00000	18,000	15.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,090.00000	1,186,000	15.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		17.00000	14,000	15.47	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		24.00000	20,000	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		947.00000	1,042,000	14.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		992.00000	909,000	19.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		115.00000	131,000	19.96	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		468.00000	534,000	14.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		145.00000	112,000	14.37	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		196.00000	226,000	17.51	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		573.00000	504,000	17.51	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,081.00000	997,000	20.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		104.00000	119,000	20.44	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		734.00000	658,000	18.49	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		157.00000	180,000	18.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		605.00000	686,000	14.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		82.00000	64,000	14.27	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		426.00000	364,000	16.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		249.00000	286,000	16.53	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		362.00000	417,000	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		239.00000	195,000	15.21	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		767.00000	855,000	14.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		44.00000	33,000	14.17	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		854.00000	947,000	14.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		31.00000	25,000	14.37	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		692.00000	618,000	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		165.00000	190,000	18.24	0.00	0	20,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.42480	8.32650		16.59	12,249,659.20	1,454	24,850.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		751.00000	830,000	14.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		125.00000	105,000	14.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		716.00000	793,000	14.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		140.00000	118,000	14.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		788.00000	868,000	14.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		112.00000	93,000	14.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		236.00000	199,000	14.92	398,000.00	2,000	4,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		562.00000	624,000	14.92	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		995.00000	922,000	19.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		221.00000	247,000	19.31	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		429.00000	478,000	16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		403.00000	353,000	16.17	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		604.00000	544,000	17.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		330.00000	369,000	17.37	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		913.00000	842,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		239.00000	267,000	18.93	1,068,000.00	4,000	3,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.53590	8.43890		17.01	0.00	0	9,398.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		736.00000	803,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		247.00000	217,000	14.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		707.00000	773,000	15.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		268.00000	237,000	15.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		766.00000	834,000	14.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		227.00000	198,000	14.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		996.00000	930,000	18.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		335.00000	366,000	18.81	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		658.00000	715,000	15.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		319.00000	279,000	15.28	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.74440	8.64860		17.63	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		648.00000	693,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		977.00000	927,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		633.00000	678,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,012.00000	962,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		663.00000	709,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		942.00000	893,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.42650	9.32640		18.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,421.00000	1,490,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		595.00000	564,000	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,400.00000	1,468,000	16.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		624.00000	592,000	16.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,443.00000	1,513,000	16.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		567.00000	537,000	16.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		366.00000	348,000	15.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,692.00000	1,774,000	15.91	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future			10.50060	10.40050		19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,012.00000	2,083,000	18.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		812.00000	782,000	18.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,991.00000	2,061,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		841.00000	810,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,033.00000	2,105,000	17.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		783.00000	754,000	17.91	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.21490	8.11570		15.12	16,429.80	2	696.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Call		8,328.00000	10,816,000	16.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.35	Put		31,758.00000	24,326,000	16.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		7,314.00000	9,482,000	16.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		35,744.00000	27,992,000	16.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		9,496.00000	12,347,000	15.93	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		27,926.00000	20,857,000	15.93	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.32220	8.22280		16.05	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		64,322.00000	72,679,000	14.24	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		7,082.00000	5,499,000	14.24	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		60,436.00000	68,597,000	14.27	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		8,196.00000	6,417,000	14.27	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		68,323.00000	76,864,000	14.22	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		6,083.00000	4,684,000	14.22	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future				8.42480	8.32650		16.59	0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Call		63,310.00000	70,640,000	14.73	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.87	Put		17,980.00000	15,480,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Call		60,299.00000	67,309,000	14.81	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.92	Put		19,969.00000	17,149,000	14.81	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Call		66,588.00000	74,079,000	14.66	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future		7.82	Put		16,258.00000	13,919,000	14.66	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future				13.23300	13.06250		13.77	23,515,041.00	1,777	72,209.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.85	Call		1,222.00000	1,389,000	17.84	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.85	Put		10.00000	6,000	17.84	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.90	Call		1,172.00000	1,340,000	17.73	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.90	Put		10.00000	7,000	17.73	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.80	Call		1,271.00000	1,438,000	17.95	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.80	Put		9.00000	5,000	17.95	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.10	Call		1,963.00000	2,133,000	19.53	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		11.10	Put		1.00000	0,000	19.53	0.00	0	24,000.00
£ / R	On 18/06/2012	Foreign Exchange Future		12.50	Put		40.00000	22,000	13.62	0.00	0	0.00
£ / R	On 18/06/2012	Foreign Exchange Future		12.50	Call		602.00000	755,000	13.62	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future				13.39870	13.22750		14.14	0.00	0	1,964.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Call		352.00000	424,000	14.28	0.00	0	24,000.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Put		575.00000	475,000	14.28	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.50	Call		336.00000	406,000	14.42	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.50	Put		609.00000	507,000	14.42	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.40	Call		368.00000	443,000	14.14	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.40	Put		541.00000	444,000	14.14	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Call		1,900.00000	2,069,000	16.41	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Put		23.00000	20,000	16.41	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future			13.55530	13.38620		14.45	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,095.00000	1,229,000	12.38	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		159.00000	124,000	12.38	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,060.00000	1,191,000	12.45	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		174.00000	136,000	12.45	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,132.00000	1,268,000	12.31	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		146.00000	113,000	12.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10300	0.10160		18.32	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		73.00000	94,000	21.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		713.00000	594,000	21.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		9.00000	12,000	24.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,649.00000	1,512,000	24.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		461.00000	563,000	18.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		101.00000	63,000	18.71	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10450	0.10300		17.54	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,078.00000	1,210,000	17.05	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		78.00000	60,000	17.05	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		443.00000	524,000	18.30	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		443.00000	374,000	18.30	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,010.00000	2,158,000	19.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		10.00000	8,000	19.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10590	0.10450		17.57	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,251.00000	1,369,000	17.22	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		141.00000	119,000	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		638.00000	718,000	18.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		528.00000	468,000	18.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,135.00000	2,272,000	18.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		25.00000	22,000	18.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.55160	10.50730		12.48	19,362,186.00	1,835	45,977.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		209.00000	244,000	12.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		102.00000	92,000	12.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		181.00000	215,000	12.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		124.00000	113,000	12.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		239.00000	276,000	11.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		82.00000	74,000	11.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		65.00000	58,000	11.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		272.00000	310,000	11.83	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		712.00000	756,000	12.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		5.00000	4,000	12.75	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		910.00000	954,000	14.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		3.00000	2,000	14.45	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,059.00000	1,103,000	15.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		2.00000	1,000	15.45	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		663.00000	707,000	12.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		6.00000	5,000	12.33	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		14.00000	12,000	11.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		471.00000	514,000	11.18	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		180.00000	162,000	12.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		137.00000	164,000	12.48	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69930	10.65440		13.48	0.00	0	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		295.00000	313,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		366.00000	339,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		273.00000	290,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		394.00000	366,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		318.00000	338,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		339.00000	314,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,218.00000	1,260,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		14.00000	11,000	12.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		942.00000	972,000	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		38.00000	23,000	11.00	0.00	0	1,625.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.84540	10.80110		13.92	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		633.00000	677,000	12.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		222.00000	222,000	12.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		605.00000	649,000	12.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		244.00000	244,000	12.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		662.00000	706,000	12.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		201.00000	201,000	12.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.25230	11.20860		14.59	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		694.00000	739,000	14.99	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		978.00000	980,000	14.99	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		678.00000	723,000	15.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,012.00000	1,014,000	15.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		710.00000	756,000	14.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		944.00000	947,000	14.90	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			432.73400	434.92700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			439.24900	441.49000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			392.10200	393.93900			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			398.00500	399.88400			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17140	8.14010			138,913.80	17	17,604.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		496.00000	526,000	12.06	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		6.00000	5,000	12.06	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		447.00000	477,000	11.59	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		7.00000	6,000	11.59	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		545.00000	575,000	12.54	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		5.00000	4,000	12.54	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.21020	8.17900			205,255.00	25	3,160.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		198.00000	213,000	11.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		255.00000	239,000	11.73	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		179.00000	193,000	11.86	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Put		286.00000	269,000	11.86	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.19	Call		218.00000	236,000	11.63	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.19	Put		225.00000	212,000	11.63	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.25490	8.22350			0.00	0	100.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.09	Call		367.00000	388,000	11.94	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.09	Put		233.00000	222,000	11.94	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.14	Call		341.00000	362,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		257.00000	246,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		394.00000	416,000	11.88	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		210.00000	200,000	11.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.47140	9.41340		14.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,332.00000	2,392,000	14.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		219.00000	221,000	14.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,288.00000	2,348,000	14.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		225.00000	227,000	14.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,377.00000	2,437,000	14.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		214.00000	216,000	14.93	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.18880	8.13530		10.07	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		89.00000	122,000	10.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		104.00000	83,000	10.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		71.00000	96,000	10.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		136.00000	107,000	10.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		115.00000	152,000	10.08	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		80.00000	63,000	10.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.27780	8.22480		10.81	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		554.00000	603,000	10.86	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		38.00000	34,000	10.86	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		512.00000	560,000	10.80	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		46.00000	41,000	10.80	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		597.00000	647,000	10.92	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		31.00000	28,000	10.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.36300	8.30910		11.20	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		591.00000	638,000	10.99	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		86.00000	79,000	10.99	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		552.00000	598,000	10.92	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		97.00000	89,000	10.92	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		631.00000	679,000	11.05	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		76.00000	70,000	11.05	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.21870	0.16790			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00380	0.00370			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02950	0.03690			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00020			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.78500	8.74980		13.61	42,431,550.00	4,830	27,749.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		61.00000	60,000	15.72	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		411.00000	375,000	15.72	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		54.00000	52,000	16.07	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		454.00000	417,000	16.07	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		70.00000	69,000	15.37	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		370.00000	334,000	15.37	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.91360	8.87750		15.06	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		376.00000	390,000	14.58	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		249.00000	226,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		352.00000	366,000	14.74	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		275.00000	252,000	14.74	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		401.00000	416,000	14.42	0.00	0	0.00	
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		224.00000	202,000	14.42	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future			9.04180	9.00580		15.82	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		685.00000	708,000	14.26	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		185.00000	172,000	14.26	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		653.00000	675,000	14.30	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		203.00000	189,000	14.30	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		719.00000	743,000	14.22	0.00	0	0.00	
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		169.00000	157,000	14.22	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry			8.19270	8.09370		15.45	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Call		355.00000	447,000	14.91	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.75	Put		11.00000	4,000	14.91	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Call		346.00000	437,000	14.78	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.76	Put		12.00000	4,000	14.78	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Call		364.00000	457,000	15.05	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.74	Put		10.00000	4,000	15.05	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Call		695.00000	794,000	19.75	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	7.40	Put		1.00000	1,000	19.75	0.00	0	4,110.00	
DAUS On	31/05/2012	Any day expiry	8.25	Put		217.00000	144,000	15.95	0.00	0	0.00	
DAUS On	31/05/2012	Any day expiry	8.25	Call		61.00000	87,000	15.95	0.00	0	4,110.00	
DAUS On	29/06/2012	Any day expiry			8.22810	8.12870		15.21	0.00	0	0.00	
DAUS On	29/06/2012	Any day expiry	7.75	Call		416.00000	500,000	14.00	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.75	Put		37.00000	22,000	14.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		408.00000	491,000	13.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		39.00000	23,000	13.97	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		424.00000	509,000	14.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		35.00000	21,000	14.04	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		736.00000	832,000	15.19	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		7.00000	4,000	15.19	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		257.00000	193,000	15.57	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		136.00000	171,000	15.57	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.26610	8.16640		15.50	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		441.00000	518,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		75.00000	52,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		434.00000	510,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		78.00000	54,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		448.00000	526,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		72.00000	50,000	13.91	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		781.00000	876,000	14.29	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		15.00000	10,000	14.29	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		289.00000	228,000	15.50	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		205.00000	244,000	15.50	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.30250	8.20290		15.98	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		467.00000	539,000	14.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		114.00000	87,000	14.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		461.00000	532,000	14.26	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		118.00000	90,000	14.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.84	Call		474.00000	547,000	14.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		111.00000	85,000	14.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		828.00000	922,000	14.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		25.00000	20,000	14.35	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		314.00000	259,000	15.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		267.00000	311,000	15.76	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.33490	8.23570		16.34	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		488.00000	557,000	14.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		152.00000	122,000	14.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		482.00000	550,000	14.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		156.00000	125,000	14.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		494.00000	564,000	14.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		148.00000	119,000	14.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		872.00000	964,000	14.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		36.00000	29,000	14.55	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		334.00000	281,000	15.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		320.00000	366,000	15.90	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.37320	8.27440		16.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		545.00000	614,000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		171.00000	141,000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		540.00000	608,000	14.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		176.00000	145,000	14.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		551.00000	621,000	14.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		167.00000	138,000	14.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		923.00000	1,013,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.40	Put		49.00000	40,000	14.56	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		353.00000	304,000	15.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		377.00000	427,000	15.99	0.00	0	8,220.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			393.29200	395.04600			0.00	0	228.00
GOVI	On	02/08/2012	GOVI	390.00	Call		50,460.00000	32,920,000		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		50,360.00000	32,820,000		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		50,560.00000	33,020,000		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			399.21400	401.00700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		9,930.00000	27,860,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put		10,030.00000	27,960,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put		9,830.00000	27,760,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/08/2012	Index Future			175.56300	175.46500			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			178.20600	178.11200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			478.19600	478.19600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.62000	5.63000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.69000	5.69000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.83000	5.82000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.99000	5.96000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.15000	6.12000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.34000	6.30000			0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future				6.55000	6.50000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.38110	6.37530		10.48	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			127.00000	130,000	10.57	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			52.00000	49,000	10.57	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			97.00000	99,000	10.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			72.00000	68,000	10.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			161.00000	164,000	10.61	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			36.00000	33,000	10.61	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future				6.44030	6.43570		11.93	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call			290.00000	293,000	11.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put			97.00000	96,000	11.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call			258.00000	261,000	11.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put			115.00000	114,000	11.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call			323.00000	327,000	11.90	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put			80.00000	80,000	11.90	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future				6.48670	6.48270		13.46	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call			338.00000	342,000	13.33	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put			193.00000	193,000	13.33	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call			311.00000	315,000	13.37	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put			216.00000	216,000	13.37	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call			367.00000	371,000	13.29	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put			172.00000	172,000	13.29	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.57200	6.50700		2.59	0.00	0	14,824.00
R157 On	02/08/2012	Bond Future	8.00	Call			4,523.00000	4,322,000	2.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put		2.00000	2,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,670.00000	4,469,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1.00000	2,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,376.00000	4,175,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		3.00000	3,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,309.00000	1,461,000	2.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		194.00000	145,000	2.48	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		875.00000	996,000	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		386.00000	306,000	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		675.00000	561,000	2.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		542.00000	629,000	2.56	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,529.00000	1,361,000	2.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		164.00000	198,000	2.64	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.62200	6.55000		2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,730.00000	1,581,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		455.00000	511,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,833.00000	1,680,000	2.94	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		417.00000	470,000	2.94	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,630.00000	1,485,000	2.92	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		496.00000	556,000	2.92	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.68300	6.59800		2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,382.00000	1,257,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		991.00000	1,085,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,458.00000	1,329,000	2.82	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		938.00000	1,028,000	2.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.70	Call		1,310.00000	1,189,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,047.00000	1,145,000	2.80	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.49300	8.38100		11.41	0.00	0	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,608.00000	3,862,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,252.00000	1,539,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,927.00000	4,158,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,127.00000	1,391,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,298.00000	3,577,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,389.00000	1,701,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,217.00000	3,791,000	11.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,992.00000	1,532,000	11.26	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,056.00000	3,355,000	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,506.00000	1,838,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		7,414.00000	8,299,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		437.00000	289,000	10.89	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		6,570.00000	7,413,000	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		595.00000	405,000	10.96	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,671.00000	3,921,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,226.00000	1,509,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		4,752.00000	5,475,000	11.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.00	Call		1,137.00000	826,000	11.10	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		6,277.00000	5,426,000	11.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		725.00000	908,000	11.85	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,070.00000	7,939,000	10.92	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		496.00000	331,000	10.92	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		2,200.00000	1,709,000	11.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		2,956.00000	3,498,000	11.29	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.56900	8.45300		12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,771.00000	5,108,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,108.00000	3,496,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,040.00000	5,361,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		2,938.00000	3,309,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,509.00000	4,863,000	13.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,289.00000	3,693,000	13.09	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.65300	8.53100		13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,361.00000	4,790,000	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		5,638.00000	6,150,000	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,589.00000	5,004,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,419.00000	5,917,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,143.00000	4,586,000	13.57	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		5,870.00000	6,395,000	13.57	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.82438	218.82230			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		822.00000	824,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call		772.00000	774,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Call		872.00000	874,000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			257.01083	256.98986			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		0.00000	11,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		10.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		60.00000	39,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		40.00000	61,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.84900	5.79400		1.91	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,796.00000	3,671,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,905.00000	3,780,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,688.00000	3,562,000	2.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.45	Put		1.00000	0,000	2.12	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81700	5.75200		1.96	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,654.00000	1,540,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		136.00000	155,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,740.00000	1,625,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		122.00000	140,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,569.00000	1,458,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		152.00000	174,000	2.07	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.75900	5.68100		1.95	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,355.00000	1,254,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		338.00000	377,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,421.00000	1,317,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		315.00000	351,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,291.00000	1,192,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		363.00000	404,000	2.01	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			190.13480	190.11764			0.00	0	40,005.00
R202	On	02/08/2012	Bond Future	191.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put		882.00000	865,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put		932.00000	915,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put		832.00000	815,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.14500	7.06600		5.00	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		6,035.00000	5,695,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		12.00000	15,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,235.00000	5,894,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		10.00000	12,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,836.00000	5,496,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		16.00000	19,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,345.00000	2,611,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		291.00000	214,000	4.81	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,552.00000	1,764,000	4.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		606.00000	475,000	4.88	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,214.00000	1,012,000	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		849.00000	990,000	4.97	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,399.00000	2,119,000	5.12	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		317.00000	380,000	5.12	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.21100	7.12700		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,284.00000	3,021,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		732.00000	818,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,435.00000	3,167,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		682.00000	762,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,136.00000	2,879,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		786.00000	878,000	5.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.28800	7.19600		5.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Call		918.00000	805,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,708.00000	3,957,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		981.00000	863,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,567.00000	3,811,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		858.00000	751,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,852.00000	4,107,000	5.36	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.46300	7.38600		6.39	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,568.00000	5,190,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		68.00000	83,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,795.00000	5,415,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		57.00000	69,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,341.00000	4,965,000	6.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		80.00000	97,000	6.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.53300	7.45100		7.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,712.00000	3,418,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,051.00000	1,160,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,882.00000	3,582,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		983.00000	1,086,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,545.00000	3,257,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,123.00000	1,238,000	7.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.61100	7.52300		7.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,865.00000	3,588,000	7.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Put		1,638.00000	1,777,000	7.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,017.00000	3,735,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,561.00000	1,694,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,716.00000	3,445,000	7.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,720.00000	1,864,000	7.37	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.45500	5.41900		1.06	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,507.00000	2,457,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,575.00000	2,524,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		2,440.00000	2,390,000	1.17	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.17	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.30600	5.26000		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		902.00000	855,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		47.00000	54,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		954.00000	905,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		42.00000	46,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		852.00000	805,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		54.00000	61,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.03400	4.96700		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Call		998.00000	945,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		67.00000	75,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		1,036.00000	983,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		60.00000	68,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		960.00000	908,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		74.00000	82,000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.77700	7.68400		7.58	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,756.00000	5,271,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		103.00000	129,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,995.00000	5,507,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		88.00000	110,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,516.00000	5,036,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		119.00000	149,000	8.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.85000	7.75200		8.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,903.00000	3,537,000	8.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,287.00000	1,442,000	8.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,082.00000	3,708,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,208.00000	1,356,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,728.00000	3,370,000	8.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,370.00000	1,534,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.93200	7.82900		8.60	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,100.00000	3,757,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		1,954.00000	2,142,000	8.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.30	Call		4,261.00000	3,911,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		1,864.00000	2,045,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,941.00000	3,605,000	8.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,047.00000	2,241,000	8.71	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.86500	7.77300		8.45	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,760.00000	5,250,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		155.00000	192,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,013.00000	5,498,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		133.00000	165,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,507.00000	5,002,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		179.00000	220,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		3,868.00000	4,308,000	8.19	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		372.00000	265,000	8.19	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,496.00000	2,846,000	8.33	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		850.00000	654,000	8.33	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,630.00000	1,331,000	8.49	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,469.00000	1,717,000	8.49	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		3,355.00000	2,924,000	8.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		564.00000	680,000	8.80	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.93600	7.83900		9.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.25	Call		3,904.00000	3,524,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,552.00000	1,734,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,091.00000	3,701,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,457.00000	1,629,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,723.00000	3,351,000	9.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,653.00000	1,843,000	9.97	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.01300	7.91100		9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,449.00000	3,128,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		2,947.00000	3,201,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,603.00000	3,274,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		2,821.00000	3,067,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,301.00000	2,989,000	9.70	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,081.00000	3,344,000	9.70	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.01000	8.92400		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,717.00000	3,244,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,269.00000	1,455,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,966.00000	3,478,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,154.00000	1,325,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,475.00000	3,016,000	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		1,394.00000	1,594,000	16.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.08100	8.99100		18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,874.00000	3,491,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,805.00000	4,103,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,066.00000	3,672,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,619.00000	3,905,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,687.00000	3,314,000	18.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,000.00000	4,308,000	18.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.15600	9.06400		19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,671.00000	4,297,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,154.00000	5,467,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,853.00000	4,471,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		4,958.00000	5,262,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,492.00000	4,127,000	18.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,357.00000	5,678,000	18.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.46830	143.45550			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		456.00000	468,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Put		1.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		406.00000	418,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		1.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		506.00000	518,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		1.00000	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	02/08/2012	Bond Future			119.54640	119.54075			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		459.00000	454,000		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		509.00000	504,000		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		409.00000	404,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			118.32420	118.31471			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		315.00000	324,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		265.00000	274,000		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		365.00000	374,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.90800	8.79600		14.07	0.00	0	4,725.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		4,508.00000	3,843,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,011.00000	1,229,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,783.00000	4,100,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		914.00000	1,114,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,239.00000	3,592,000	14.54	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,116.00000	1,353,000	14.54	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.98300	8.86700		16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,412.00000	3,885,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,379.00000	3,754,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,623.00000	4,082,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,206.00000	3,567,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,207.00000	3,694,000	16.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,560.00000	3,949,000	16.72	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.06600	8.94600		16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,194.00000	4,682,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		4,779.00000	5,185,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,396.00000	4,872,000	16.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,599.00000	4,994,000	16.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,002.00000	4,501,000	16.87	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		4,971.00000	5,389,000	16.87	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.03700	8.95100			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.80	Put		1,234.00000	1,922,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,152.00000	1,840,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,317.00000	2,005,000		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			1.29900	1.28520		14.98	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,358.00000	1,494,000	18.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		6.00000	4,000	18.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		876.00000	1,005,000	16.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		24.00000	15,000	16.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,853.00000	1,991,000	19.44	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	19.44	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.31420	1.30070		16.16	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,023.00000	1,135,000	14.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		124.00000	101,000	14.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		689.00000	779,000	15.38	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		290.00000	245,000	15.38	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,439.00000	1,565,000	14.23	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		40.00000	31,000	14.23	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.32930	1.31620		16.39	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,137.00000	1,236,000	15.32	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		255.00000	223,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		846.00000	926,000	15.99	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		464.00000	413,000	15.99	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,507.00000	1,620,000	14.95	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		125.00000	107,000	14.95	0.00	0	0.00
Total for Derivatives :										618,516,244.80	79,109	1 264 682.00

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		89,400,000,000.00		894,000	447,000.00
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		8,430,000,000.00		1,686,000	42,281,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		1,900,000,000.00		19,000	14,310,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000		34,800,000,000.00		348,000	3,174,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		198,500,000,000.00		1,985,000	1,999,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	100,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		40,600,000,000.00		406,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	6,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			633,150,600,000.00	6,331,506	8,893,502.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	4,700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL165On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL166On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL167On	20/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL168On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL169On	20/06/2017	Spot Bond			1.75000	1.75000			0.00	0	0.00
ACL170On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	100.00000		28,800,000,000.00		288,000	144,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		72,000,000,000.00		720,000	14,459,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			32,000,000,000.00	320,000	163,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA21On	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
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
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311BOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311DOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A2On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A:On 21/07/2016 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
BG32D:On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y:On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A:On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A:On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A:On 15/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,500,000,000.00	15,000	3,600,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	400,000.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	100,000.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			64,000,000,000.00	64,000	16,000.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,100,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	11,900,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			23,400,000,000.00	234,000	1,117,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	100.00000			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			58,500,000,000.00	585,000	3,495,000.00
COJ05	On	05/06/2023			100.00000	100.00000			84,000,000,000.00	840,000	325,420,000.00
COJ06	On	09/12/2015			100.00000	100.00000			8,000,000,000.00	80,000	140,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			235,692,500,000.00	2,356,925	186,762,925.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			392,707,200,000.00	3,927,072	327,973,072.00
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			100,000,000,000.00	1,000,000	18,090,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	252,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			24,800,000,000.00	248,000	124,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	8.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ172L _{On}	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ174L _{On}	14/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ175L _{On}	05/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ177L _{On}	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 _{On}	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 _{On}	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 _{On}	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS05 _{On}	25/04/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A _{On}	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C _{On}	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 _{On}	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 _{On}	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			152,893,250.00	16,529	462,511,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			66,660,000.00	6,666	300,006,666.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			17,552,623,550.00	2,236,003	15,284,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,124,929,610,000.00	283,323,948	383,717,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			123,900,000,000.00	1,239,000	413,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	5,000,000.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	100.00000		26,826,000,000,000.00		268,260,000	18,260,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			92,300,000,000.00	923,000	473,000.00
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			126,000,000.00	14,000	4,400,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		51,300,000,000.00		513,000	26,267,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		83,900,000,000.00		839,000	30,122,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			34,600,000,000.00	346,000	16,173,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On 24/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On 10/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On 22/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On 07/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On 12/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On 13/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153On 03/04/2017 Spot Bond			6.50000	6.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			1,830,400,000.00	208,000	104,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			19,200,000,000.00	192,000	101,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			71,900,000,000.00	719,000	1,353,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	900,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	200,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA228	On	12/07/2012	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
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	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
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	361,200.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF026On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF027On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF028On	16/04/2015	Spot Bond			100.00000	100.00000			0.00	0	133,350,000.00
MBP011On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP012On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP013On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP161On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP171On	23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP181On	28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP191On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP201On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP211On	11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP221On	09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP231On	13/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP241On	22/03/2016	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
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			24,000,000.00	3,000	3,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			155,900,000,000.00	1,559,000	16,675,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,000,000,000.00	20,000	2,100,000.00
MTN03	On	13/07/2015			100.00000	100.00000			20,200,000,000.00	202,000	9,801,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,200,000,000.00	12,000	3,700,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	1,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000		5,480,000,000,000.00		54,800,000	21,400,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		15,100,000,000.00		151,000	8,170,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,100,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	9,200,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	8,000,000.00
NCLN1i	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1i	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4i	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			14,200,000,000.00	142,000	71,000.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			246,400,000,000.00	2,464,000	62,464,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	137,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			85,600,000,000.00	856,000	7,328,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			32,900,000,000.00	329,000	171,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	246,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			22,000,000,000.00	220,000	5,510,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			17,800,000,000.00	178,000	94,479,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM01	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		69,000,000,000.00	690,000	230,000.00	
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.50000	6.44000		160,602,722,579,000.00	24,708,111,166	18,400,873,366.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.41500	8.30500			103,651,507,601,235.00	12,317,469,709	9,998,937,258.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.11230	216.07580			162,084,225,000.00	750,000	912,750,000.00
R197	On	07/12/2023	Spot Bond			1.93000	1.93000			625,513,000,000.00	324,100,000	697,653,299.00
R201	On	21/12/2014	Spot Bond			5.83000	5.78000			27,536,669,772,590.00	4,723,270,973	4,576,066,007.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			23,460,000,000.00	10,200,000	1,222,400,000.00
R203	On	15/09/2017	Spot Bond			7.07000	6.99500			29,164,937,760,000.00	4,125,168,000	8,057,764,644.00
R204	On	21/12/2018	Spot Bond			7.38500	7.31000			29,924,389,796,490.00	4,052,050,074	5,073,723,928.00
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			5.48000	5.45000			14,036,570,163,240.00	2,561,417,913	6,487,858,913.00
R207	On	15/01/2020	Spot Bond			7.69500	7.60500			40,517,448,676,155.00	5,265,425,429	6,602,461,369.00
R208	On	31/03/2021	Spot Bond			7.79000	7.70000			30,983,852,068,180.00	3,977,387,942	7,868,289,177.00
R209	On	31/03/2036	Spot Bond			8.94000	8.85500			52,920,246,562,980.00	5,919,490,667	8,840,879,667.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000			306,432,000,000.00	134,400,000	1,206,351,000.00
R211	On	31/01/2017	Spot Bond			0.70000	0.70000			840,000,000.00	1,200,000	2,430,140,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.90000	1.90000			21,677,069,600.00	11,408,984	1,018,000,000.00
R213	On	28/02/2031	Spot Bond			8.83500	8.72500			14,653,153,093,815.00	1,658,534,589	2,776,794,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			13,265,947,526,000.00	2,040,915,004	4,897,090,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			5,120,000,000.00	640,000	1,320,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			612,617,700,000.00	6,126,177	19,542,059.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			13,383,856,350,000.00	1,331,727,000	1,394,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			62,400,000,000,000.00	624,000,000	757,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			37,400,000,000.00	374,000	6,914,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	40,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	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	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000		800,000,000.00		8,000	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004	On	31/03/2021			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014			100.00000	100.00000		50,000,000,000,000.00		500,000,000	500,000,000.00
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
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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
SYN917	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		70,000,000,000.00		700,000	350,000.00
T018	On	15/07/2014			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
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	100.00000			0.00	0	200,000,000.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			446,300,000,000.00	4,463,000	1,022,613,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			617,252,900,000.00	6,172,529	262,090,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			6,088,749,200,000.00	60,887,492	192,245,492.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			44,200,000,000.00	442,000	166,221,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,352,100,000,000.00	13,521,000	21,902,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			48,200,000,000.00	482,000	241,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			10,343,500,000.00	103,435	58,003,435.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			687,200,000,000.00	6,872,000	34,336,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							696,473,954,031,085.00	75,075,929,732	101 508 010 979.00
Grand Total:							696,474,572,547,330.00	'5,076,008,841	101 509 275 661.00