

Daily MTM Report

Daily summary for: 15/05/2012

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			8.30840	8.21490		15.81	207,726,616.80	25,002	297,752.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		966.00000	1,060,000	19.01	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		1.00000	2,000	19.01	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		917.00000	1,010,000	18.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	2,000	18.59	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,016.00000	1,110,000	19.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		1.00000	2,000	19.43	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		213.00000	279,000	15.25	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		98.00000	71,000	15.25	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		0.00000	1,000	23.21	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,465.00000	1,559,000	23.21	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		73.00000	98,000	17.36	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		358.00000	290,000	17.36	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		50.00000	67,000	18.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		485.00000	409,000	18.53	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		40.00000	53,000	19.35	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		575.00000	495,000	19.35	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,215.00000	1,309,000	21.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	21.11	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		719.00000	812,000	17.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		4.00000	4,000	17.04	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		276.00000	351,000	14.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		61.00000	43,000	14.97	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		161.00000	216,000	15.53	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		146.00000	108,000	15.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		479.00000	571,000	15.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		14.00000	13,000	15.57	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		667.00000	584,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		32.00000	42,000	20.20	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		526.00000	618,000	15.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		11.00000	10,000	15.86	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,048.00000	960,000	23.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		13.00000	18,000	23.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		95.00000	127,000	16.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		280.00000	219,000	16.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,166.00000	1,259,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	1,000	20.69	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		9.00000	8,000	16.16	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		574.00000	666,000	16.16	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		433.00000	524,000	15.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		18.00000	16,000	15.28	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			8.41550	8.32220		16.41	8,735,289.00	1,038	34,667.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,138.00000	1,231,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		16.00000	16,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,090.00000	1,182,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		18.00000	17,000	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,186.00000	1,279,000	16.34	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	14,000	16.34	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		20.00000	19,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,042.00000	1,134,000	15.71	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		909.00000	835,000	19.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		131.00000	150,000	19.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		534.00000	611,000	14.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		112.00000	96,000	14.79	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		226.00000	260,000	17.35	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		504.00000	445,000	17.35	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		997.00000	921,000	20.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		119.00000	136,000	20.22	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		658.00000	592,000	18.30	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		180.00000	207,000	18.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		686.00000	770,000	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		64.00000	55,000	14.71	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		364.00000	315,000	16.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		286.00000	330,000	16.41	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		417.00000	478,000	15.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		195.00000	163,000	15.22	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		855.00000	945,000	14.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		33.00000	30,000	14.87	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		947.00000	1,039,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		25.00000	24,000	15.29	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		618.00000	554,000	18.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		190.00000	219,000	18.06	0.00	0	20,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51800	8.42480		16.84	12,981,432.00	1,524	26,374.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		830.00000	908,000	14.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		105.00000	90,000	14.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		793.00000	869,000	14.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		118.00000	101,000	14.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		868.00000	947,000	14.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		93.00000	79,000	14.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		199.00000	174,000	15.03	348,000.00	2,000	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		624.00000	692,000	15.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		922.00000	857,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		247.00000	275,000	19.18	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		478.00000	528,000	16.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		353.00000	310,000	16.01	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		544.00000	491,000	17.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		369.00000	409,000	17.23	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		842.00000	778,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		267.00000	296,000	18.79	1,184,000.00	4,000	5,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62750	8.53590		17.08	0.00	0	9,398.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		803.00000	869,000	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	18/03/2013	Foreign Exchange Future	7.95	Put		217.00000	192,000	14.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		773.00000	837,000	15.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		237.00000	210,000	15.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		834.00000	902,000	14.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		198.00000	175,000	14.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		930.00000	872,000	18.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		366.00000	399,000	18.73	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		715.00000	775,000	15.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		279.00000	248,000	15.21	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83500	8.74440		17.75	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		693.00000	735,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		927.00000	878,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		678.00000	719,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		962.00000	912,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		709.00000	751,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		893.00000	844,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		0.00000	1,148,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		0.00000	313,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		0.00000	893,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		0.00000	728,000	18.09	1,456,000.00	2,000	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.52060	9.42650		18.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,490.00000	1,546,000	16.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		564.00000	525,000	16.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,468.00000	1,519,000	16.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		592.00000	548,000	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,513.00000	1,573,000	16.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		537.00000	502,000	16.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		348.00000	319,000	15.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,774.00000	1,840,000	15.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59470	10.50060		19.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,083.00000	2,136,000	17.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		782.00000	741,000	17.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,061.00000	2,114,000	17.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		810.00000	769,000	17.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,105.00000	2,159,000	17.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		754.00000	714,000	17.71	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future			8.30840	8.21490		15.81	299,102.40	36	727.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Call		10,816.00000	14,426,000	16.20	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Put		24,326.00000	18,586,000	16.20	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Call		9,482.00000	12,682,000	16.58	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Put		27,992.00000	21,842,000	16.58	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Call		12,347.00000	16,404,000	15.81	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Put		20,857.00000	15,564,000	15.81	0.00	0	0.00
\$ / R M	On	17/09/2012	Foreign Exchange Future			8.41550	8.32220		16.41	0.00	0	2.00
\$ / R M	On	17/09/2012	Foreign Exchange Future	7.65	Call		72,679.00000	81,163,000	14.69	0.00	0	0.00
\$ / R M	On	17/09/2012	Foreign Exchange Future	7.65	Put		5,499.00000	4,653,000	14.69	0.00	0	0.00
\$ / R M	On	17/09/2012	Foreign Exchange Future	7.70	Call		68,597.00000	76,944,000	14.71	0.00	0	0.00
\$ / R M	On	17/09/2012	Foreign Exchange Future	7.70	Put		6,417.00000	5,434,000	14.71	0.00	0	0.00
\$ / R M	On	17/09/2012	Foreign Exchange Future	7.60	Call		76,864.00000	85,472,000	14.68	0.00	0	0.00

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\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		4,684.00000	3,962,000	14.68		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.51800	8.42480		16.84		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		70,640.00000	77,880,000	14.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		15,480.00000	13,400,000	14.85		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		67,309.00000	74,378,000	14.92		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		17,149.00000	14,898,000	14.92		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		74,079.00000	81,485,000	14.78		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		13,919.00000	12,005,000	14.78		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.32250	13.23300		13.85	36,103,975.00		2,710	74,260.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,389.00000	1,478,000	18.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	6,000	18.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,340.00000	1,429,000	18.52		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		7.00000	7,000	18.52		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,438.00000	1,527,000	18.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	5,000	18.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,133.00000	2,223,000	20.13		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	1,000	20.13		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		22.00000	21,000	14.67		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		755.00000	843,000	14.67		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.48720	13.39870		14.27		0.00	0	1,964.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call		424.00000	464,000	14.16		0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put		475.00000	427,000	14.16		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.50	Call		406.00000	443,000	14.27		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.50	Put		507.00000	456,000	14.27		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		443.00000	486,000	14.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		444.00000	399,000	14.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,069.00000	2,157,000	16.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		20.00000	20,000	16.87	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.64420	13.55530		14.52	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,229.00000	1,302,000	12.35	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		124.00000	108,000	12.35	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,191.00000	1,263,000	12.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		136.00000	119,000	12.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,268.00000	1,342,000	12.28	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		113.00000	98,000	12.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10370	0.10300		18.97	0.00	0	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		94.00000	114,000	21.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		594.00000	544,000	21.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	16,000	25.09	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,512.00000	1,446,000	25.09	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		563.00000	625,000	19.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		63.00000	55,000	19.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10520	0.10450		17.85	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,210.00000	1,276,000	17.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		60.00000	56,000	17.50	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		524.00000	569,000	18.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		374.00000	349,000	18.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,158.00000	2,229,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		8.00000	9,000	20.02	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10670	0.10590		17.72	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,369.00000	1,442,000	17.49	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		119.00000	112,000	17.49	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		718.00000	769,000	18.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		468.00000	439,000	18.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,272.00000	2,352,000	18.51	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		22.00000	22,000	18.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.61970	10.55160		12.53	6,902,805.00	650	45,687.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		244.00000	290,000	12.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		92.00000	70,000	12.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		215.00000	256,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		113.00000	86,000	12.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		276.00000	325,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		74.00000	55,000	12.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		58.00000	43,000	11.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		310.00000	363,000	11.98	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		756.00000	824,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		4.00000	4,000	13.60	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		954.00000	1,022,000	15.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	2,000	15.26	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,103.00000	1,171,000	16.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		1.00000	1,000	16.02	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		707.00000	775,000	13.18	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	9.85	Put		5.00000	5,000	13.18	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		12.00000	9,000	11.52	46,080.00	5,120	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		514.00000	579,000	11.52	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		162.00000	128,000	12.44	655,360.00	5,120	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		164.00000	198,000	12.44	2,027,520.00	10,240	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.76640	10.69930			0.00	0	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		313.00000	372,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		339.00000	331,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		290.00000	347,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		366.00000	356,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		338.00000	398,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		314.00000	307,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,260.00000	1,330,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		11.00000	14,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		972.00000	1,042,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		23.00000	26,000	12.00	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		0.00000	698,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		0.00000	214,000	16.00	3,287,040.00	15,360	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.91250	10.84540			0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		677.00000	723,000	12.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		222.00000	201,000	12.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		649.00000	694,000	12.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		244.00000	222,000	12.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		706.00000	754,000	12.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		201.00000	182,000	12.53	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			11.32090	11.25230		14.91	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		739.00000	787,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		980.00000	959,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		723.00000	770,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,014.00000	992,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		756.00000	804,000	15.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		947.00000	926,000	15.14	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			432.99700	432.73400			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			439.52100	439.24900			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			392.47500	392.10200			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			398.38800	398.00500			0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26180	8.17140		10.90	363,519.20	44	17,560.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		526.00000	615,000	13.19	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		5.00000	3,000	13.19	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		477.00000	566,000	12.73	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		6.00000	4,000	12.73	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Call		575.00000	665,000	13.66	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.60	Put		4.00000	3,000	13.66	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.29910	8.21020		11.85	0.00	0	3,160.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Call		213.00000	261,000	11.83	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.24	Put		239.00000	198,000	11.83	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Call		193.00000	236,000	11.84	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.29	Put		269.00000	223,000	11.84	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	17/09/2012	Foreign Exchange Future	8.19	Call		236.00000	288,000	11.81	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		212.00000	175,000	11.81	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.34250	8.25490		12.36	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		388.00000	444,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		222.00000	191,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		362.00000	416,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		246.00000	213,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		416.00000	474,000	11.94	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		200.00000	171,000	11.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.54600	9.47140		14.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,392.00000	2,461,000	14.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		221.00000	215,000	14.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,348.00000	2,416,000	14.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		227.00000	220,000	14.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,437.00000	2,505,000	15.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		216.00000	209,000	15.04	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.27300	8.18880		10.65	165,460.00	20	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		122.00000	180,000	10.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		83.00000	57,000	10.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		96.00000	148,000	10.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		107.00000	75,000	10.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		152.00000	216,000	10.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		63.00000	43,000	10.80	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.36170	8.27780		11.22	418,085.00	50	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		603.00000	682,000	11.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		34.00000	29,000	11.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		560.00000	637,000	11.30	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		41.00000	34,000	11.30	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		647.00000	727,000	11.43	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		28.00000	24,000	11.43	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.44580	8.36300		11.43	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		638.00000	710,000	11.29	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		79.00000	68,000	11.29	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		598.00000	669,000	11.22	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		89.00000	77,000	11.22	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		679.00000	752,000	11.36	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		70.00000	60,000	11.36	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.26810	0.21870			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			0.00280	0.00380			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.02400	0.02950			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00010	0.00020			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.83850	8.78500		14.26	5,435,677.50	615	28,364.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		60.00000	73,000	15.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		375.00000	335,000	15.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		52.00000	63,000	16.17	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	18/06/2012	Foreign Exchange Future		9.15	Put		417.00000	375,000	16.17	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		69.00000	84,000	15.54	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		334.00000	296,000	15.54	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.96590	8.91360		15.33	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		390.00000	425,000	14.73	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		226.00000	209,000	14.73	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		366.00000	399,000	14.88	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		252.00000	233,000	14.88	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		416.00000	452,000	14.58	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		202.00000	186,000	14.58	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future				9.09300	9.04180		16.03	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Call		708.00000	751,000	14.50	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.51	Put		172.00000	164,000	14.50	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Call		675.00000	717,000	14.53	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.56	Put		189.00000	180,000	14.53	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Call		743.00000	786,000	14.46	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future		8.46	Put		157.00000	149,000	14.46	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry				8.28580	8.19270		15.97	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Call		447.00000	539,000	17.00	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.75	Put		4.00000	3,000	17.00	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Call		437.00000	529,000	16.86	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.76	Put		4.00000	3,000	16.86	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Call		457.00000	549,000	17.14	0.00	0	0.00
DAUS On	31/05/2012	Any day expiry		7.74	Put		4.00000	3,000	17.14	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	31/05/2012	Any day expiry	7.40	Call		794.00000	886,000	21.46	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.40	Put		1.00000	0,000	21.46	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.25	Put		144.00000	92,000	15.84	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Call		87.00000	128,000	15.84	0.00	0	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.32140	8.22810		16.00	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		500.00000	590,000	15.30	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		22.00000	19,000	15.30	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		491.00000	581,000	15.26	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		23.00000	20,000	15.26	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		509.00000	599,000	15.33	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		21.00000	18,000	15.33	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		832.00000	925,000	16.66	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	4,000	16.66	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		193.00000	151,000	15.85	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		171.00000	222,000	15.85	0.00	0	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.35930	8.26610		16.14	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		518.00000	603,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		52.00000	44,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		510.00000	594,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		54.00000	45,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		526.00000	611,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		50.00000	42,000	14.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		876.00000	969,000	15.46	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	10,000	15.46	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		228.00000	190,000	15.77	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	31/07/2012	Any day expiry	8.25	Call		244.00000	299,000	15.77	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.39570	8.30250		16.41	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		539.00000	619,000	14.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		87.00000	73,000	14.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call		532.00000	611,000	14.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		90.00000	75,000	14.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		547.00000	627,000	14.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		85.00000	71,000	14.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		922.00000	1,015,000	15.43	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		20.00000	19,000	15.43	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		259.00000	218,000	15.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		311.00000	364,000	15.82	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.42830	8.33490		16.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		557.00000	631,000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		122.00000	103,000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		550.00000	624,000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		125.00000	106,000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		564.00000	639,000	14.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		119.00000	101,000	14.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		964.00000	1,056,000	15.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		29.00000	28,000	15.27	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		281.00000	241,000	15.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		366.00000	419,000	15.85	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.46670	8.37320		16.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		614.00000	688,000	14.88	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	7.90	Put		141.00000	121,000	14.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		608.00000	681,000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		145.00000	124,000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		621.00000	695,000	14.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		138.00000	118,000	14.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,013.00000	1,104,000	15.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		40.00000	37,000	15.18	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		304.00000	261,000	15.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		427.00000	478,000	15.83	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			393.62500	393.29200			0.00	0	228.00
GOVI	On	02/08/2012	GOVI	390.00	Call		32,920.00000	36,250,000		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		32,820.00000	36,150,000		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		33,020.00000	36,350,000		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			399.55500	399.21400			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	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
GOVI	On	01/11/2012	GOVI	402.00	Put		27,860.00000	24,450,000		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		27,960.00000	24,550,000		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		27,760.00000	24,350,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.57800	175.56300			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			178.22300	178.20600			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.68000	5.69000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.83000	5.83000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.98000	5.99000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.15000	6.15000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.34000	6.34000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			6.54000	6.55000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.40700	6.38110		10.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		130.00000	150,000	11.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		49.00000	43,000	11.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		99.00000	117,000	11.00	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		68.00000	60,000	11.00	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		164.00000	187,000	11.22	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		33.00000	30,000	11.22	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.46500	6.44030		12.10	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		293.00000	313,000	12.20	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		96.00000	91,000	12.20	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		261.00000	280,000	12.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		114.00000	108,000	12.18	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		327.00000	348,000	12.23	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		80.00000	76,000	12.23	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.51040	6.48670		13.59	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		342.00000	360,000	13.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		193.00000	187,000	13.49	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		315.00000	332,000	13.52	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		216.00000	209,000	13.52	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		371.00000	389,000	13.46	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		172.00000	166,000	13.46	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.56000	6.57200		2.59	9,089,940.29	73	14,897.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,322.00000	4,359,000	2.85	0.00	0	0.00
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		4,469.00000	4,506,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		2.00000	1,000	2.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,175.00000	4,212,000	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		1,461.00000	1,429,000	2.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		145.00000	150,000	2.48	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		996.00000	968,000	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		306.00000	315,000	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		561.00000	576,000	2.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		629.00000	607,000	2.56	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,361.00000	1,387,000	2.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		198.00000	187,000	2.64	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.60900	6.62200		2.87	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,581.00000	1,604,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		511.00000	497,000	2.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,680.00000	1,703,000	2.94	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	01/11/2012	Bond Future	7.05	Put		470.00000	456,000	2.94	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,485.00000	1,507,000	2.92	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		556.00000	541,000	2.92	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.66900	6.68300		2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,257.00000	1,274,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,085.00000	1,066,000	2.81	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,329.00000	1,346,000	2.82	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,028.00000	1,009,000	2.82	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,189.00000	1,205,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,145.00000	1,125,000	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			8.46700	8.49300		11.41	0.00	0	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		3,862.00000	4,005,000	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,539.00000	1,444,000	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,158.00000	4,307,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,391.00000	1,302,000	11.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,577.00000	3,713,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,701.00000	1,598,000	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,791.00000	3,627,000	11.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,532.00000	1,607,000	11.26	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		3,355.00000	3,486,000	11.55	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	8.66	Put		1,838.00000	1,730,000	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,299.00000	8,078,000	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		289.00000	307,000	10.89	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		7,413.00000	7,199,000	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		405.00000	430,000	10.96	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		3,921.00000	4,065,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,509.00000	1,415,000	11.64	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		5,475.00000	5,282,000	11.10	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		826.00000	872,000	11.10	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,426.00000	5,599,000	11.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		908.00000	842,000	11.85	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,939.00000	7,721,000	10.92	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		331.00000	352,000	10.92	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,709.00000	1,791,000	11.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,498.00000	3,341,000	11.29	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.54200	8.56900		12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,108.00000	5,238,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,496.00000	3,383,000	13.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,361.00000	5,494,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,309.00000	3,199,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		4,863.00000	4,988,000	13.09	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,693.00000	3,575,000	13.09	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.62400	8.65300		13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,790.00000	4,905,000	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,150.00000	6,009,000	13.60	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	07/02/2013	Bond Future	8.55	Call		5,004.00000	5,122,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,917.00000	5,779,000	13.64	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,586.00000	4,698,000	13.57	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,395.00000	6,251,000	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.82703	218.82438			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		824.00000	827,000		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		774.00000	777,000		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		874.00000	877,000		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			257.03248	257.01083			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		11.00000	32,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put		39.00000	18,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call		61.00000	82,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.84900		1.91	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,671.00000	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		3,780.00000	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		3,562.00000	3,562,000	2.12	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81600	5.81700		1.96	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,540.00000	1,541,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		155.00000	154,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,625.00000	1,625,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		140.00000	138,000	2.09	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,458.00000	1,458,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		174.00000	172,000	2.07	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.75900	5.75900		1.95	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,254.00000	1,253,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		377.00000	376,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,317.00000	1,316,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		351.00000	350,000	2.03	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,192.00000	1,190,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		404.00000	402,000	2.01	0.00	0	0.00
R201	On	22/12/2014	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
R201/R:On	22/12/2014	Price Contribution				100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			190.15285	190.13480			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		865.00000	847,000		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		915.00000	897,000		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		815.00000	797,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.14400	7.14500		5.00	0.00	0	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,695.00000	5,699,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		15.00000	15,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,894.00000	5,898,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		12.00000	12,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,496.00000	5,500,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		19.00000	19,000	5.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,611.00000	2,604,000	4.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		214.00000	211,000	4.81	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,764.00000	1,756,000	4.88	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		475.00000	471,000	4.88	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,012.00000	1,008,000	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		990.00000	982,000	4.97	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call		2,119.00000	2,118,000	5.12	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		380.00000	375,000	5.12	0.00	0	4,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future			7.21000	7.21100		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,021.00000	3,020,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		818.00000	813,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,167.00000	3,165,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		762.00000	756,000	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,879.00000	2,877,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		878.00000	872,000	5.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.28800	7.28800		5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		805.00000	802,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,957.00000	3,954,000	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		863.00000	860,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,811.00000	3,808,000	5.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		751.00000	748,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,107.00000	4,104,000	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			7.45200	7.46300		6.39	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,190.00000	5,240,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		83.00000	77,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,415.00000	5,466,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		69.00000	65,000	6.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,965.00000	5,015,000	6.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		97.00000	91,000	6.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.52100	7.53300		7.15	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	01/11/2012	Bond Future	8.00	Call		3,418.00000	3,452,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,160.00000	1,135,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,582.00000	3,618,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,086.00000	1,063,000	7.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,257.00000	3,290,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,238.00000	1,212,000	7.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.59900	7.61100		7.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,588.00000	3,619,000	7.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,777.00000	1,751,000	7.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,735.00000	3,766,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,694.00000	1,668,000	7.41	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,445.00000	3,475,000	7.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,864.00000	1,838,000	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			5.45600	5.45500		1.06	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,457.00000	2,456,000	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		2,524.00000	2,523,000	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		2,390.00000	2,388,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future			5.30600	5.30600		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		855.00000	854,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		54.00000	53,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		905.00000	905,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		46.00000	46,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		805.00000	804,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		61.00000	60,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.03600	5.03400		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		945.00000	943,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		75.00000	74,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		983.00000	981,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		68.00000	68,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		908.00000	906,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		82.00000	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			7.77100	7.77700		7.58	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,271.00000	5,298,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		129.00000	123,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,507.00000	5,535,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		110.00000	105,000	8.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,036.00000	5,062,000	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		149.00000	143,000	8.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.84300	7.85000		8.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,537.00000	3,555,000	8.76	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	01/11/2012	Bond Future	8.25	Put		1,442.00000	1,423,000	8.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,708.00000	3,726,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,356.00000	1,336,000	8.79	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,370.00000	3,387,000	8.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,534.00000	1,514,000	8.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.92600	7.93200		8.60	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,757.00000	3,771,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,142.00000	2,125,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,911.00000	3,925,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,045.00000	2,028,000	8.77	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,605.00000	3,618,000	8.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,241.00000	2,224,000	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			7.85400	7.86500		8.45	14,329,407.00	150	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,250.00000	5,305,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		192.00000	182,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,498.00000	5,554,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		165.00000	155,000	9.14	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,002.00000	5,055,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		220.00000	208,000	9.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		4,308.00000	4,248,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.20	Call		265.00000	270,000	8.19	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,846.00000	2,792,000	8.33	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		654.00000	665,000	8.33	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,331.00000	1,352,000	8.49	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,717.00000	1,673,000	8.49	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		2,924.00000	2,963,000	8.80	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		680.00000	654,000	8.80	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.92400	7.93600		9.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,524.00000	3,560,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,734.00000	1,700,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,701.00000	3,738,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,629.00000	1,597,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,351.00000	3,386,000	9.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,843.00000	1,808,000	9.97	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.00100	8.01300		9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,128.00000	3,157,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,201.00000	3,163,000	9.72	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,274.00000	3,304,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,067.00000	3,029,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		2,989.00000	3,016,000	9.70	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,344.00000	3,303,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.98400	9.01000		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,244.00000	3,359,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,455.00000	1,371,000	16.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,478.00000	3,598,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,325.00000	1,246,000	16.14	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,016.00000	3,126,000	16.02	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,594.00000	1,505,000	16.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.05300	9.08100		18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,491.00000	3,586,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,103.00000	3,987,000	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,672.00000	3,770,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,905.00000	3,793,000	18.89	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,314.00000	3,406,000	18.81	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,308.00000	4,189,000	18.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.12900	9.15600		19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,297.00000	4,387,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,467.00000	5,356,000	18.90	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,471.00000	4,564,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,262.00000	5,155,000	18.94	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,127.00000	4,215,000	18.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,678.00000	5,565,000	18.87	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			143.48146	143.46830			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		468.00000	481,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		418.00000	431,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		518.00000	531,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			119.55235	119.54640			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		454.00000	448,000		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		504.00000	498,000		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		404.00000	398,000		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			118.33400	118.32420			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		324.00000	334,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		274.00000	284,000		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		374.00000	384,000		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			8.87700	8.90800		14.07	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,843.00000	3,999,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,229.00000	1,142,000	14.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,100.00000	4,262,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,114.00000	1,033,000	14.64	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,592.00000	3,742,000	14.54	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,353.00000	1,259,000	14.54	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.95000	8.98300		16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		3,885.00000	4,010,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,754.00000	3,624,000	16.75	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,082.00000	4,211,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,567.00000	3,441,000	16.79	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,694.00000	3,815,000	16.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,949.00000	3,815,000	16.72	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.03200	9.06600		16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,682.00000	4,807,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,185.00000	5,052,000	16.90	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		4,872.00000	5,000,000	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Put		4,994.00000	4,863,000	16.95	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,501.00000	4,622,000	16.87	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,389.00000	5,251,000	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			9.00600	9.03700			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,922.00000	1,676,000		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		1,840.00000	1,593,000		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		2,005.00000	1,759,000		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			1.31420	1.29900		14.77	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,494.00000	1,645,000	19.57	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		4.00000	3,000	19.57	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,005.00000	1,152,000	16.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		15.00000	10,000	16.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,991.00000	2,143,000	20.80	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	20.80	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.32940	1.31420		16.08	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,135.00000	1,272,000	15.24	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	17/09/2012	Foreign Exchange Future	1.21	Put		101.00000	86,000	15.24	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		779.00000	889,000	15.51	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		245.00000	203,000	15.51	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,565.00000	1,716,000	15.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		31.00000	30,000	15.11	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future			1.34480	1.32930		17.28	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Call		1,236.00000	1,360,000	15.46	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.23	Put		223.00000	192,000	15.46	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Call		926.00000	1,028,000	15.99	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.28	Put		413.00000	360,000	15.99	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Call		1,620.00000	1,761,000	15.23	0.00	0	0.00
YUAN/FO	14/12/2012	Foreign Exchange Future	1.18	Put		107.00000	93,000	15.23	0.00	0	0.00
Total for Derivatives :									311,555,309.19	75,752	1 291 214.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	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		1,510,000,000,000.00		302,000,000	42,281,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	100.00000		53,300,000,000.00		533,000	14,837,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	100.00000			0.00	0	6,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,174,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	2,053,000.00
ABL11B	On	29/09/2014	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
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000		4,700,000,000.00		47,000	945,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			26,700,000,000.00	267,000	7,064,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			21,200,000,000.00	212,000	7,170,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			16,200,000,000.00	162,000	4,859,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL163On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL164On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000		6,000,000,000,000.00		60,000,000	60,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		12,500,000,000.00		125,000	7,925,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	144,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	14,509,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			3,000,000,000,000.00	30,000,000	30,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	187,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	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
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
BAYA22On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	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
BAYD6L	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
BCP56L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BCP58L	On	23/07/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
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		24,000,000,000.00		240,000	3,835,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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			12,200,000,000.00	122,000	4,220,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	28,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			14,700,000,000.00	147,000	12,043,000.00
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
CBL15	On	18/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,117,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,800,000,000,000.00	128,000,000	32,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 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
CLN157On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN239On 20/03/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN240On 24/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On 24/02/2019 Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN247On 24/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN270	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	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			15,300,000,000.00	153,000	3,644,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	325,420,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	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
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	5,000,000.00
DENG2	On	12/02/2013			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
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,471,800,000,000.00		264,718,000	184,466,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		53,494,300,000,000.00		534,943,000	328,089,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		3,200,000,000,000.00		32,000,000	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			51,000,000,000,000.00	20,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	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
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			10,340,000,000,000.00	103,400,000	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			12,350,933,000,000.00	1,335,236,000	462,733,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,780,140,000,000.00	178,014,000	300,007,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			277,120,700,000.00	35,302,000	16,315,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,095,045,000,000.00	546,006,000	385,636,000.00
FR002L	On	02/08/2023	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
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		320,100,000,000.00		3,201,000	6,553,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000		420,000,000,000.00	4,200,000	1,400,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,081,600,000.00	20,816,000	7,040,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			31,500,000.00	315,000	758,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,920,000,000,000.00		240,000,000	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000		2,817,000,000.00		313,000	4,709,000.00
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
GFC04	On	11/04/2017	Spot Bond			9.48500	9.48500			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	3,000,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	4,000,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			838,600,000,000.00	8,386,000	26,376,000.00
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			1,151,000,000,000.00	11,510,000	30,226,000.00
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
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			2,000,000,000,000.00	20,000,000	16,173,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	500,000.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000			2,000,000,000,000.00	20,000,000	4,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,000,000,000,000.00		100,000,000	100,000,000.00
IND234	On	21/08/2012			100.00000	100.00000		45,500,000,000,000.00		455,000,000	455,000,000.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	3,000,000.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017			6.50000	6.50000			0.00	0	0.00
ING154	On	03/04/2013			100.00000	100.00000			0.00	0	0.00
ING155	On	19/09/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IPF06	On	13/04/2017	Spot Bond			8.80000	8.80000			0.00	0	104,000.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			8,300,000,000.00	83,000	172,000.00
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			28,200,000,000.00	282,000	1,631,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			324,900,000,000.00	3,249,000	2,524,500.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	3,000,000.00
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
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	5,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000	8,000,000.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	361,200.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	2,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP24	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP25	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			744,000,000.00	93,000	92,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		71,600,000,000,000.00		716,000,000	104,000,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		4,700,000,000,000.00		47,000	16,019,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		43,400,000,000,000.00		434,000	2,529,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		7,760,000,000,000,000.00		77,600,000	9,801,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		16,300,000,000,000.00		163,000	3,860,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,400,000,000.00	24,000,000.00	24,000,000	29,400,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		42,500,000,000.00	425,000.00	425,000	8,592,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		13,000,000,000.00	130,000.00	130,000	6,228,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		43,800,000,000.00		438,000	9,632,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	8,000,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	400,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			19,800,000,000.00	198,000	4,698,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	71,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP201On 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1On 22/05/2013 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
NQ1C1	On	22/05/2015			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	62,464,000.00
NRA01	On	30/04/2014			100.00000	100.00000		41,600,000,000,000.00		416,000,000	137,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		380,000,000,000.00		3,800,000	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		20,300,000,000.00		203,000	357,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			49,200,000,000,000.00	492,000,000	246,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			280,000,000,000.00	2,800,000	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			80,000,000,000.00	800,000	400,000.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			94,451,600,000,000.00	944,516,000	94,988,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
PNP05	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	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
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.49000	6.50000		316,192,325,204,580.00	48,719,926,842	17,175,417,721.00	
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
R186	On	21/12/2026			8.39000	8.41500		198,887,733,114,020.00	23,705,331,718	9,907,905,500.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			216.14880	216.11230		333,315,984,000,000.00	2,930,000,000	958,750,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.93000	1.93000		7,048,400,530,000.00	3,652,021,000		723,653,299.00
R201	On	21/12/2014	Spot Bond			5.83000	5.83000		60,876,048,825,460.00	10,441,860,862		5,078,112,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		6,422,917,900,000.00	2,792,573,000		1,222,973,000.00
R203	On	15/09/2017	Spot Bond			7.07000	7.07000		185,665,081,146,160.00	26,260,973,288		7,958,076,644.00
R204	On	21/12/2018	Spot Bond			7.37500	7.38500		101,413,942,847,750.00	13,751,043,098		3,916,142,750.00
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	5.48000		110,368,087,760,000.00	20,140,162,000		6,251,863,000.00
R207	On	15/01/2020	Spot Bond			7.69000	7.69500		155,033,936,538,720.00	20,160,459,888		6,098,421,540.00
R208	On	31/03/2021	Spot Bond			7.78000	7.79000		180,510,748,032,520.00	23,201,895,634		8,480,154,422.00
R209	On	31/03/2036	Spot Bond			8.91500	8.94000		193,029,844,410,000.00	21,652,254,000		8,465,015,000.00
R210	On	31/03/2028	Spot Bond			2.28000	2.28000		2,143,231,920,000.00	940,014,000		963,450,000.00
R211	On	31/01/2017	Spot Bond			0.70000	0.70000		2,405,208,400,000.00	3,436,012,000		2,428,852,000.00
R212	On	31/01/2022	Spot Bond			1.90000	1.90000		10,416,489,669,600.00	5,482,362,984		1,019,424,000.00
R213	On	28/02/2031	Spot Bond			8.80500	8.83500		50,177,027,085,000.00	5,698,697,000		2,998,237,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		69,707,950,000,000.00	10,724,300,000		4,892,750,000.00
R222C	On	15/09/2012	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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	100.00000		55,000,000,000,000.00		550,000,000	275,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	320,000.00
SBK15	On	23/01/2022	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
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			11,900,000,000.00	119,000	17,619,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			23,500,000,000.00	235,000	2,633,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			8,200,000,000.00	82,000	6,982,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	1,394,000,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	757,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			12,800,000,000.00	128,000	128,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			22,700,000,000.00	227,000	3,109,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			94,000,000,000.00	940,000	470,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,680,000,000,000.00	16,800,000	8,400,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	35,000.00
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			2,000,000,000,000.00	20,000,000	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
SSN004	On	31/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	6.75000			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901On 23/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902On 25/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN906On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN907On 18/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN908On 03/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN910On 17/07/2012 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
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		10,200,000,000,000.00		102,000,000	51,000,000.00
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			0.00	0	350,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9A	On	18/07/2039			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	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			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
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		15,600,000,000.00		156,000	3,254,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		203,843,500,000,000.00		2,038,435,000	1,023,030,000.00
TN20	On	17/09/2020			100.00000	100.00000		72,529,700,000,000.00		725,297,000	266,893,000.00
TN23	On	06/11/2023			100.00000	100.00000		85,500,000,000,000.00		855,000,000	191,242,000.00
TN25	On	19/08/2025			100.00000	100.00000		58,000,000,000,000.00		580,000,000	166,221,000.00
TN27	On	14/11/2027			100.00000	100.00000		5,459,000,000,000.00		54,590,000	23,449,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	100.00000			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	100.00000			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		36,888,380,200,000.00		368,883,802	58,106,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			36,400,000,000,000.00	364,000,000	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,200,000,000,000.00	62,000,000	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			10,800,000,000,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : 3,395,580,637,283,810.00 257,246,630,116 99 507 454 576.00

Grand Total: 3,395,580,948,839,120.00 257,246,705,868 99 508 745 790.00