

Daily MTM Report

Daily summary for: 16/05/2012

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			8.33510	8.30840		17.48	324,827,182.10	38,971	286,273.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Call		1,060.00000	1,086,000	19.61	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.25	Put		2.00000	1,000	19.61	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Call		1,010.00000	1,037,000	19.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.30	Put		2.00000	2,000	19.17	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Call		1,110.00000	1,136,000	20.06	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	7.20	Put		2.00000	1,000	20.06	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Call		279.00000	305,000	16.32	0.00	0	6,700.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.10	Put		71.00000	70,000	16.32	0.00	0	6,832.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Put		1.00000	0,000	24.05	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	6.75	Call		1,559.00000	1,585,000	24.05	0.00	0	4,850.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Call		98.00000	117,000	18.64	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.50	Put		290.00000	282,000	18.64	0.00	0	100.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Call		67.00000	82,000	19.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.65	Put		409.00000	397,000	19.80	0.00	0	0.00
\$ / R On 18/06/2012 Foreign Exchange Future	8.75	Call		53.00000	65,000	20.58	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		495.00000	480,000	20.58	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,309.00000	1,336,000	21.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	21.83	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		812.00000	838,000	17.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		4.00000	3,000	17.39	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		351.00000	377,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		43.00000	42,000	15.85	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		216.00000	243,000	16.78	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		108.00000	108,000	16.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		571.00000	597,000	16.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		13.00000	12,000	16.41	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		584.00000	567,000	21.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		42.00000	52,000	21.40	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		618.00000	645,000	16.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		10.00000	10,000	16.60	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		960.00000	938,000	24.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		18.00000	23,000	24.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		127.00000	149,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		219.00000	214,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		1,259.00000	1,286,000	21.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		1.00000	1,000	21.39	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		8.00000	8,000	16.80	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		666.00000	693,000	16.80	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call		524.00000	551,000	16.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put		16.00000	16,000	16.21	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			8.44170	8.41550		17.40	26,929,023.00	3,190	35,198.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,231.00000	1,257,000	16.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		16.00000	15,000	16.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,182.00000	1,209,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		17.00000	17,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,279.00000	1,305,000	16.67	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		14.00000	13,000	16.67	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		19.00000	19,000	16.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,134.00000	1,161,000	16.11	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		835.00000	826,000	20.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		150.00000	168,000	20.49	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		611.00000	639,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		96.00000	97,000	15.39	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		260.00000	285,000	18.11	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		445.00000	443,000	18.11	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		921.00000	911,000	20.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		136.00000	153,000	20.96	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		592.00000	587,000	19.06	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		207.00000	229,000	19.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		770.00000	796,000	15.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		55.00000	54,000	15.11	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		315.00000	315,000	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		330.00000	357,000	17.17	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		478.00000	505,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		163.00000	163,000	15.82	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		945.00000	973,000	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put		30.00000	31,000	15.35	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call		1,039.00000	1,066,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put		24.00000	24,000	15.73	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put		554.00000	550,000	18.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call		219.00000	242,000	18.82	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call		0.00000	319,000	17.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put		0.00000	377,000	17.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.54220	8.51800		18.07	30,581,076.00	3,580	28,374.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		908.00000	941,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		90.00000	99,000	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		869.00000	903,000	15.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		101.00000	111,000	15.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		947.00000	982,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		79.00000	90,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		174.00000	188,000	16.01	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		692.00000	730,000	16.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		857.00000	863,000	20.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		275.00000	305,000	20.11	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call		528.00000	568,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put		310.00000	326,000	17.03	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put		491.00000	505,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call		409.00000	447,000	18.25	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put		778.00000	786,000	19.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call		296.00000	328,000	19.74	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future			8.64890	8.62750		18.16	1,677,886.60	194	9,495.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		869.00000	907,000	15.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		192.00000	208,000	15.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		837.00000	876,000	15.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		210.00000	227,000	15.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		902.00000	939,000	15.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		175.00000	190,000	15.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		872.00000	884,000	19.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		399.00000	433,000	19.58	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		775.00000	817,000	16.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		248.00000	268,000	16.19	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.85410	8.83500		18.53	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		735.00000	778,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		878.00000	902,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		719.00000	761,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		912.00000	935,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		751.00000	795,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		844.00000	869,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call		1,148.00000	1,190,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put		313.00000	336,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put		893.00000	917,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call		728.00000	771,000	18.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.54830	9.52060		19.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,546.00000	1,606,000	17.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		525.00000	558,000	17.31	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	8.55	Call		1,519.00000	1,581,000	17.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		548.00000	583,000	17.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,573.00000	1,632,000	17.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		502.00000	534,000	17.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		319.00000	344,000	16.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,840.00000	1,892,000	16.42	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.62240	10.59470		20.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,136.00000	2,218,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		741.00000	796,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,114.00000	2,196,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		769.00000	824,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,159.00000	2,240,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		714.00000	768,000	18.63	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.33510	8.30840		17.48	458,430.50	55	672.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			14,426.00000	16,752,000	17.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			18,586.00000	18,242,000	17.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			12,682.00000	14,869,000	17.86	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			21,842.00000	21,359,000	17.86	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			16,404.00000	19,015,000	17.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			15,564.00000	15,505,000	17.24	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				8.44170	8.41550		17.40	0.00	0	2.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call			81,163.00000	83,751,000	15.04	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put			4,653.00000	4,621,000	15.04	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call			76,944.00000	79,570,000	15.11	0.00	0	0.00

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\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		5,434.00000	5,440,000	15.11		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		85,472.00000	88,028,000	14.98		0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		3,962.00000	3,898,000	14.98		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			8.54220	8.51800		18.07		0.00	0	2.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		77,880.00000	81,461,000	15.76		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		13,400.00000	14,561,000	15.76		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		74,378.00000	78,047,000	15.86		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		14,898.00000	16,147,000	15.86		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		81,485.00000	84,977,000	15.66		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		12,005.00000	13,077,000	15.66		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.26730	13.32250		14.68		2,626,925.40	198	74,084.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Call		1,478.00000	1,423,000	18.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.85	Put		6.00000	6,000	18.72		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Call		1,429.00000	1,374,000	18.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.90	Put		7.00000	7,000	18.62		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call		1,527.00000	1,472,000	18.83		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put		5.00000	5,000	18.83		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call		2,223.00000	2,168,000	20.34		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put		1.00000	1,000	20.34		0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Put		21.00000	22,000	14.45		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	12.50	Call		843.00000	789,000	14.45		0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.43060	13.48720		14.84		7,762,886.80	578	2,117.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call		464.00000	459,000	14.98		0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put		427.00000	478,000	14.98		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	13.50	Call		443.00000	440,000	15.13	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		456.00000	509,000	15.13	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		486.00000	478,000	14.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		399.00000	447,000	14.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		2,157.00000	2,102,000	16.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		20.00000	21,000	16.83	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.58340	13.64420		14.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call		1,302.00000	1,260,000	12.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		108.00000	127,000	12.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		1,263.00000	1,222,000	12.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		119.00000	139,000	12.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		1,342.00000	1,298,000	12.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		98.00000	115,000	12.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10370	0.10370		18.60	25,925.00	250	3,849.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		114.00000	109,000	21.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		544.00000	539,000	21.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		16.00000	14,000	24.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,446.00000	1,444,000	24.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		625.00000	621,000	19.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		55.00000	51,000	19.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10520	0.10520		18.64	0.00	0	25.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		1,276.00000	1,283,000	18.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		56.00000	63,000	18.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		569.00000	587,000	19.37	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	0.10	Put		349.00000	367,000	19.37	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		2,229.00000	2,229,000	20.34	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		9.00000	9,000	20.34	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10660	0.10670		18.65	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		1,442.00000	1,448,000	18.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		112.00000	128,000	18.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		769.00000	790,000	19.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		439.00000	470,000	19.36	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		2,352.00000	2,345,000	18.91	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		22.00000	25,000	18.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.61780	10.61970		13.19	19,568,605.40	1,843	47,491.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		290.00000	291,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		70.00000	73,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		256.00000	258,000	12.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		86.00000	90,000	12.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		325.00000	325,000	12.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		55.00000	57,000	12.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		43.00000	44,000	12.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		363.00000	362,000	12.26	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		824.00000	822,000	13.74	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		4.00000	4,000	13.74	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		1,022.00000	1,020,000	15.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		2.00000	2,000	15.54	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		1,171.00000	1,169,000	16.34	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	9.45	Put		1.00000	1,000	16.34	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		775.00000	773,000	13.29	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		5.00000	5,000	13.29	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		9.00000	8,000	11.49	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		579.00000	576,000	11.49	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		128.00000	134,000	13.03	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		198.00000	202,000	13.03	0.00	0	5,120.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.76410	10.76640		14.02	0.00	0	10,657.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		372.00000	369,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		331.00000	330,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		347.00000	345,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		356.00000	356,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		398.00000	395,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		307.00000	306,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,330.00000	1,327,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		14.00000	13,000	13.00	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call		1,042.00000	1,040,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put		26.00000	26,000	12.00	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put		698.00000	697,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call		214.00000	211,000	16.00	0.00	0	15,360.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.90960	10.91250		14.47	0.00	0	16,893.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		723.00000	730,000	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		201.00000	210,000	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		694.00000	701,000	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		222.00000	231,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		754.00000	760,000	12.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		182.00000	190,000	12.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.32060	11.32090		15.17	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		787.00000	800,000	15.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		959.00000	972,000	15.49	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		770.00000	784,000	15.57	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		992.00000	1,006,000	15.57	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		804.00000	817,000	15.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		926.00000	939,000	15.40	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			433.28400	432.99700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			439.80800	439.52100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			392.96100	392.47500			0.00	0	1,008.00
ALBI	On	01/11/2012	Index Future			398.87700	398.38800			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.34700	8.50000		17.59	0.00	2,020	20.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Call		0.00000	147,000	18.61	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.50	Put		0.00000	300,000	18.61	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Call		0.00000	144,000	18.68	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.51	Put		0.00000	307,000	18.68	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Call		0.00000	150,000	18.54	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.49	Put		0.00000	293,000	18.54	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26420	8.26180		11.55	33,511,331.00	4,055	13,555.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		615.00000	618,000	13.70	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		3.00000	4,000	13.70	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	18/06/2012	Foreign Exchange Future	7.70	Call		566.00000	569,000	13.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		4.00000	5,000	13.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		665.00000	667,000	14.15	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		3.00000	3,000	14.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.30150	8.29910		12.25	83,015.00	10	3,160.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		261.00000	269,000	12.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		198.00000	204,000	12.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		236.00000	244,000	12.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		223.00000	229,000	12.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		288.00000	296,000	12.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		175.00000	181,000	12.20	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.34350	8.34250		12.64	0.00	0	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		444.00000	450,000	12.27	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		191.00000	196,000	12.27	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		416.00000	422,000	12.34	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		213.00000	218,000	12.34	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		474.00000	480,000	12.20	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		171.00000	176,000	12.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.55180	9.54600		14.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,461.00000	2,468,000	14.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		215.00000	216,000	14.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,416.00000	2,423,000	14.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		220.00000	221,000	14.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,505.00000	2,512,000	15.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		209.00000	210,000	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.25780	8.27300		12.37	0.00	0	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		180.00000	183,000	12.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		57.00000	75,000	12.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		148.00000	153,000	12.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		75.00000	95,000	12.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		216.00000	216,000	12.35	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		43.00000	58,000	12.35	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			8.34630	8.36170		11.77	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		682.00000	671,000	11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		29.00000	33,000	11.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		637.00000	627,000	11.66	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		34.00000	39,000	11.66	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		727.00000	715,000	11.79	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		24.00000	27,000	11.79	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			8.42760	8.44580		12.13	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		710.00000	705,000	11.92	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		68.00000	81,000	11.92	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		669.00000	665,000	11.86	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		77.00000	91,000	11.86	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		752.00000	746,000	11.98	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Put		60.00000	72,000	11.98	0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.27090	0.26810			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future				0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	18/06/2012	Can-Do Future			0.00380	0.00280			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03070	0.02400			0.00	0	0.00
CF CANOn	18/06/2012	Can-Do Future			0.00020	0.00010			0.00	0	16,000.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.84320	8.83850		15.59	60,354,840.00	6,825	35,189.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		73.00000	85,000	17.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		335.00000	342,000	17.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		63.00000	75,000	17.61	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		375.00000	382,000	17.61	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		84.00000	97,000	16.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		296.00000	304,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.97070	8.96590		16.31	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		425.00000	443,000	15.59	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		209.00000	222,000	15.59	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		399.00000	418,000	15.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		233.00000	247,000	15.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		452.00000	470,000	15.41	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		186.00000	199,000	15.41	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			9.09600	9.09300		16.87	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		751.00000	767,000	15.16	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		164.00000	177,000	15.16	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		717.00000	734,000	15.22	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		180.00000	194,000	15.22	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		786.00000	801,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2012	Foreign Exchange Future	8.46	Put		149.00000	161,000	15.10	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry			8.31250	8.28580		17.38	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.75	Call		539.00000	566,000	18.20	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.75	Put		3.00000	4,000	18.20	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.76	Call		529.00000	556,000	18.06	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.76	Put		3.00000	4,000	18.06	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.74	Call		549.00000	576,000	18.35	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.74	Put		3.00000	4,000	18.35	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.40	Call		886.00000	913,000	22.75	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.40	Put		0.00000	1,000	22.75	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.25	Put		92.00000	87,000	17.21	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.25	Call		128.00000	149,000	17.21	0.00	0	4,110.00
DAUS	On	31/05/2012	Any day expiry	7.72	Call		0.00000	595,000	18.64	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	7.72	Put		0.00000	3,000	18.64	0.00	4,110	4,110.00
DAUS	On	31/05/2012	Any day expiry	8.51	Put		0.00000	254,000	19.36	0.00	0	0.00
DAUS	On	31/05/2012	Any day expiry	8.51	Call		0.00000	56,000	19.36	0.00	4,110	4,110.00
DAUS	On	29/06/2012	Any day expiry			8.34820	8.32140		17.62	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call		590.00000	617,000	16.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put		19.00000	19,000	16.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call		581.00000	608,000	16.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put		20.00000	20,000	16.07	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call		599.00000	626,000	16.09	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put		18.00000	18,000	16.09	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call		925.00000	952,000	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.40	Put		4.00000	4,000	17.20	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put		151.00000	152,000	17.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call		222.00000	250,000	17.18	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call		0.00000	645,000	16.11	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put		0.00000	17,000	16.11	0.00	5,480	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put		0.00000	309,000	18.70	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call		0.00000	147,000	18.70	0.00	5,480	5,480.00
DAUS	On	31/07/2012	Any day expiry			8.38610	8.35930		17.19	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call		603.00000	629,000	15.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put		44.00000	43,000	15.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call		594.00000	621,000	15.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put		45.00000	45,000	15.23	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call		611.00000	638,000	15.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put		42.00000	42,000	15.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call		969.00000	996,000	15.97	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put		10.00000	10,000	15.97	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put		190.00000	188,000	16.52	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call		299.00000	324,000	16.52	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call		0.00000	698,000	15.16	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put		0.00000	32,000	15.16	0.00	4,800	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put		0.00000	341,000	17.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call		0.00000	217,000	17.83	0.00	4,800	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.42230	8.39570		17.03	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call		619.00000	644,000	15.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put		73.00000	72,000	15.14	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	31/08/2012	Any day expiry	7.86	Call		611.00000	637,000	15.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put		75.00000	75,000	15.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call		627.00000	652,000	15.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put		71.00000	70,000	15.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call		1,015.00000	1,040,000	15.61	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put		19.00000	18,000	15.61	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put		218.00000	217,000	16.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call		364.00000	389,000	16.37	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call		0.00000	750,000	15.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put		0.00000	48,000	15.02	0.00	6,170	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put		0.00000	368,000	17.59	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call		0.00000	280,000	17.59	0.00	6,170	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.45430	8.42830		17.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call		631.00000	661,000	15.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put		103.00000	107,000	15.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call		624.00000	654,000	15.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put		106.00000	110,000	15.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call		639.00000	669,000	15.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put		101.00000	105,000	15.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call		1,056.00000	1,083,000	15.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put		28.00000	29,000	15.79	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put		241.00000	245,000	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call		419.00000	449,000	16.64	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call		0.00000	800,000	15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put		0.00000	66,000	15.29	0.00	22,620	7,540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.51	Put		0.00000	395,000	17.80	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call		0.00000	339,000	17.80	0.00	7,540	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.49200	8.46670		17.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call		688.00000	723,000	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put		121.00000	131,000	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call		681.00000	716,000	15.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put		124.00000	134,000	15.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call		695.00000	730,000	15.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put		118.00000	128,000	15.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call		1,104.00000	1,132,000	15.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put		37.00000	40,000	15.83	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put		261.00000	272,000	16.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call		478.00000	514,000	16.80	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call		0.00000	856,000	15.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put		0.00000	84,000	15.46	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call		0.00000	404,000	17.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put		0.00000	422,000	17.94	0.00	8,220	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.52620	8.50000		17.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call		0.00000	461,000	17.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put		0.00000	435,000	17.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call		0.00000	457,000	17.95	0.00	8,440	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put		0.00000	441,000	17.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call		0.00000	465,000	17.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put		0.00000	429,000	17.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call		0.00000	905,000	15.52	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	30/11/2012	Any day expiry	7.72	Put		0.00000	99,000	15.52	0.00	25,320	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.55700	8.50000		18.00	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call		0.00000	504,000	17.80	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put		0.00000	447,000	17.80	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call		0.00000	500,000	17.84	0.00	7,530	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put		0.00000	453,000	17.84	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call		0.00000	508,000	17.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put		0.00000	441,000	17.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call		0.00000	945,000	15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put		0.00000	108,000	15.41	0.00	7,530	7,530.00
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			394.03200	393.62500			31,522,560.00	8	236.00
GOVI	On	02/08/2012	GOVI	390.00	Call		36,250.00000	40,320,000		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		36,150.00000	40,220,000		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		36,350.00000	40,420,000		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			399.96400	399.55500			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	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put		24,450.00000	20,360,000		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		24,550.00000	20,460,000		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		24,350.00000	20,260,000		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			174.48100	175.57800			0.00	0	563.00
IGOV	On	01/11/2012	Index Future			177.10800	178.22300			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			5.60000	5.61000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.60000	5.61000			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	15/08/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.62000	5.64000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.67000	5.68000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.80000	5.83000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.95000	5.98000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.14000	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			6.53000	6.54000			0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.36780	6.40700		11.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		150.00000	128,000	11.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		43.00000	60,000	11.84	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		117.00000	99,000	11.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		60.00000	81,000	11.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		187.00000	161,000	11.93	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		30.00000	43,000	11.93	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.42420	6.46500		12.72	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		313.00000	293,000	12.81	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		91.00000	112,000	12.81	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		280.00000	262,000	12.78	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		108.00000	131,000	12.78	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		348.00000	326,000	12.83	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		76.00000	95,000	12.83	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.46830	6.51040		14.42	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	Call		360.00000	350,000	14.36	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.34	Put		187.00000	219,000	14.36	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Call		332.00000	323,000	14.39	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.39	Put		209.00000	242,000	14.39	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Call		389.00000	378,000	14.34	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future		6.29	Put		166.00000	197,000	14.34	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.54700	6.56000		2.57	9,092,881.46	73	14,970.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,359.00000	4,399,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		2.00000	2,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,506.00000	4,546,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		1.00000	1,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,212.00000	4,251,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		3.00000	2,000	2.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put		1,429.00000	1,397,000	2.50	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Call		150.00000	158,000	2.50	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.35	Put		968.00000	942,000	2.54	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call		315.00000	329,000	2.54	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.55	Call		576.00000	598,000	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put		607.00000	589,000	2.58	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call		1,387.00000	1,424,000	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put		187.00000	183,000	2.69	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.59500	6.60900		2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,604.00000	1,637,000	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		497.00000	490,000	2.96	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	Call		1,703.00000	1,737,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		456.00000	450,000	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,507.00000	1,539,000	2.95	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		541.00000	533,000	2.95	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.65400	6.66900		2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,274.00000	1,284,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,066.00000	1,037,000	2.79	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,346.00000	1,356,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,009.00000	981,000	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,205.00000	1,215,000	2.78	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,125.00000	1,097,000	2.78	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			8.42300	8.46700		11.47	23,690,516.00	200	34,719.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,005.00000	4,276,000	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		1,444.00000	1,309,000	11.68	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.80	Call		4,307.00000	4,587,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		1,302.00000	1,176,000	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		3,713.00000	3,973,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		1,598.00000	1,453,000	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		3,627.00000	3,378,000	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		1,607.00000	1,763,000	11.31	0.00	0	8,750.00

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	Call		3,486.00000	3,739,000	11.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		1,730.00000	1,578,000	11.60	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,078.00000	7,718,000	10.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		307.00000	352,000	10.94	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		7,199.00000	6,852,000	11.01	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		430.00000	488,000	11.01	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		4,065.00000	4,337,000	11.69	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		1,415.00000	1,281,000	11.69	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Put		5,282.00000	4,976,000	11.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call		872.00000	972,000	11.15	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	9.00	Call		5,599.00000	5,915,000	11.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put		842.00000	752,000	11.90	0.00	0	199.00
R186	On	02/08/2012	Bond Future	7.70	Put		7,721.00000	7,366,000	10.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call		352.00000	402,000	10.97	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.30	Call		1,791.00000	1,959,000	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put		3,341.00000	3,104,000	11.34	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.49600	8.54200		13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,238.00000	5,492,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		3,383.00000	3,220,000	13.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,494.00000	5,754,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,199.00000	3,043,000	13.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		4,988.00000	5,235,000	13.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		3,575.00000	3,406,000	13.15	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.57700	8.62400		13.66	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		4,905.00000	5,074,000	13.53	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	8.50	Put		6,009.00000	5,761,000	13.53	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,122.00000	5,291,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		5,779.00000	5,531,000	13.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		4,698.00000	4,861,000	13.50	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,251.00000	5,998,000	13.50	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			218.83837	218.82703			0.00	0	44.00
R189	On	02/08/2012	Bond Future	218.00	Call		827.00000	838,000		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		777.00000	788,000		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		877.00000	888,000		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			255.93481	257.03248			0.00	0	1,389.00
R197	On	02/08/2012	Bond Future	257.00	Call		32.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put		0.00000	1,065,000		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		18.00000	1,115,000		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	Call		82.00000	0,000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put		0.00000	1,015,000		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		1.90	0.00	0	2,704.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,671.00000	3,671,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,780.00000	3,780,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,562.00000	3,562,000	2.11	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		0.00000	0,000	2.11	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.81600	5.81600		1.95	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,541.00000	1,538,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		154.00000	151,000	2.07	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,625.00000	1,622,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		138.00000	135,000	2.08	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,458.00000	1,455,000	2.06	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		172.00000	169,000	2.06	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.76000	5.75900		1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,253.00000	1,247,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		376.00000	372,000	2.01	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,316.00000	1,310,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		350.00000	346,000	2.02	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,190.00000	1,185,000	2.00	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		402.00000	399,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.41463	190.15285			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		847.00000	2,585,000		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		897.00000	2,635,000		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		797.00000	2,535,000		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			7.14100	7.14400		4.98	10,791,478.00	100	3,883.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,699.00000	5,711,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		15.00000	14,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,898.00000	5,910,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		12.00000	11,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,500.00000	5,511,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		19.00000	17,000	5.40	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put		2,604.00000	2,586,000	4.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Call		211.00000	207,000	4.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.85	Put		1,756.00000	1,739,000	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call		471.00000	467,000	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.15	Call		1,008.00000	1,005,000	4.95	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put		982.00000	966,000	4.95	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.55	Call		2,118.00000	2,119,000	5.10	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put		375.00000	363,000	5.10	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			7.20800	7.21000		5.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,020.00000	3,016,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		813.00000	800,000	5.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,165.00000	3,162,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		756.00000	745,000	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,877.00000	2,873,000	5.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		872.00000	859,000	5.92	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.28500	7.28800		5.53	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		802.00000	797,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,954.00000	3,937,000	5.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		860.00000	854,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,808.00000	3,791,000	5.36	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		748.00000	742,000	5.34	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,104.00000	4,086,000	5.34	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			7.44400	7.45200		6.37	0.00	0	4,098.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,240.00000	5,276,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		77.00000	72,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,466.00000	5,502,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		65.00000	60,000	6.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,015.00000	5,049,000	6.85	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	02/08/2012	Bond Future	8.45	Put		91.00000	84,000	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.51300	7.52100		7.13	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,452.00000	3,468,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		1,135.00000	1,112,000	7.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,618.00000	3,634,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,063.00000	1,040,000	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,290.00000	3,305,000	7.34	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		1,212.00000	1,187,000	7.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.59100	7.59900		7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,619.00000	3,668,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,751.00000	1,763,000	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,766.00000	3,816,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,668.00000	1,681,000	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,475.00000	3,523,000	7.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,838.00000	1,848,000	7.46	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	5.45600		1.03	0.00	0	1,781.00
R206	On	02/08/2012	Bond Future	7.25	Call		2,456.00000	2,456,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,523.00000	2,523,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		0.00000	0,000	1.15	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	02/08/2012	Bond Future	7.20	Call		2,388.00000	2,388,000	1.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		0.00000	0,000	1.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.30800	5.30600		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		854.00000	850,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		53.00000	51,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		905.00000	901,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		46.00000	44,000	1.04	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		804.00000	801,000	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		60.00000	59,000	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.04100	5.03600		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		943.00000	939,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		74.00000	75,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		981.00000	976,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		68.00000	67,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		906.00000	902,000	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		82.00000	83,000	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			7.75800	7.77100		7.59	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,298.00000	5,362,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		123.00000	116,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,535.00000	5,599,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		105.00000	98,000	8.19	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,062.00000	5,125,000	8.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		143.00000	134,000	8.16	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			7.83000	7.84300		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,555.00000	3,596,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		1,423.00000	1,395,000	8.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,726.00000	3,769,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		1,336.00000	1,310,000	8.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,387.00000	3,427,000	8.74	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		1,514.00000	1,485,000	8.74	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.91200	7.92600		8.61	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,771.00000	3,812,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,125.00000	2,094,000	8.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,925.00000	3,968,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,028.00000	1,999,000	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,618.00000	3,659,000	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		2,224.00000	2,193,000	8.72	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			7.83500	7.85400		8.47	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,305.00000	5,404,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		182.00000	168,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,554.00000	5,655,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		155.00000	144,000	9.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,055.00000	5,153,000	9.13	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	8.70	Put		208.00000	193,000	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put		4,248.00000	4,148,000	8.21	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Call		270.00000	283,000	8.21	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.50	Put		2,792.00000	2,707,000	8.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call		665.00000	693,000	8.35	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call		1,352.00000	1,400,000	8.51	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put		1,673.00000	1,608,000	8.51	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call		2,963.00000	3,041,000	8.82	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put		654.00000	619,000	8.82	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.90500	7.92400		9.89	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,560.00000	3,630,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		1,700.00000	1,660,000	10.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,738.00000	3,810,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		1,597.00000	1,559,000	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,386.00000	3,453,000	10.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		1,808.00000	1,766,000	10.00	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.98200	8.00100		9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,157.00000	3,216,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,163.00000	3,115,000	9.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,304.00000	3,364,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,029.00000	2,982,000	9.78	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,016.00000	3,074,000	9.73	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		3,303.00000	3,254,000	9.73	0.00	0	0.00
R208	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
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92500	8.98400		15.79	0.00	0	3,099.00
R209	On	02/08/2012	Bond Future	9.25	Call		3,359.00000	3,647,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		1,371.00000	1,207,000	16.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		3,598.00000	3,897,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		1,246.00000	1,093,000	16.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		3,126.00000	3,403,000	16.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		1,505.00000	1,330,000	16.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.99300	9.05300		18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		3,586.00000	3,808,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		3,987.00000	3,755,000	18.84	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		3,770.00000	4,000,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,793.00000	3,568,000	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		3,406.00000	3,622,000	18.80	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,189.00000	3,951,000	18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.06600	9.12900		19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		4,387.00000	4,615,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,356.00000	5,113,000	18.89	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		4,564.00000	4,797,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,155.00000	4,917,000	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		4,215.00000	4,437,000	18.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.95	Put		5,565.00000	5,317,000	18.86	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.41120	143.48146			0.00	0	925.00
R210	On	02/08/2012	Bond Future	143.00	Call		481.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put		0.00000	589,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call		431.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put		0.00000	639,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call		531.00000	0,000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put		0.00000	539,000		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			119.57204	119.55235			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		448.00000	428,000		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		498.00000	478,000		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		398.00000	378,000		0.00	0	0.00
R211	On	31/01/2017	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
R212	On	02/08/2012	Bond Future			117.65620	118.33400			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	118.00	Call		334.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put		0.00000	344,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call		284.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put		0.00000	394,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call		384.00000	0,000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put		0.00000	294,000		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			8.82800	8.87700		14.09	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	9.25	Call		3,999.00000	4,230,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		1,142.00000	986,000	14.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,262.00000	4,503,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		1,033.00000	888,000	14.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		3,742.00000	3,963,000	14.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		1,259.00000	1,094,000	14.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90000	8.95000		16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,010.00000	4,216,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		3,624.00000	3,441,000	16.77	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,211.00000	4,423,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		3,441.00000	3,264,000	16.81	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		3,815.00000	4,015,000	16.74	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		3,815.00000	3,626,000	16.74	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.98100	9.03200		16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		4,807.00000	5,009,000	16.92	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	9.00	Put		5,052.00000	4,863,000	16.92	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,000.00000	5,207,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		4,863.00000	4,680,000	16.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		4,622.00000	4,819,000	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,251.00000	5,058,000	16.89	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.94700	9.00600			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		1,676.00000	1,202,000		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		1,593.00000	1,119,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,759.00000	1,285,000		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			1.31760	1.31420		16.73	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,645.00000	1,680,000	20.82	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		3.00000	4,000	20.82	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,152.00000	1,189,000	18.37	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		10.00000	13,000	18.37	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		2,143.00000	2,177,000	22.06	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		1.00000	1,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	17/09/2012	Foreign Exchange Future			1.33250	1.32940		16.86	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Call		1,272.00000	1,306,000	15.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.21	Put		86.00000	89,000	15.75	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Call		889.00000	929,000	16.22	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.26	Put		203.00000	212,000	16.22	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Call		1,716.00000	1,747,000	15.38	0.00	0	0.00
YUAN/FO	On	17/09/2012	Foreign Exchange Future	1.16	Put		30.00000	30,000	15.38	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future			1.34720	1.34480		18.28	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Call		1,360.00000	1,406,000	16.39	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.23	Put		192.00000	214,000	16.39	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Call		1,028.00000	1,079,000	17.00	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.28	Put		360.00000	387,000	17.00	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Call		1,761.00000	1,797,000	15.99	0.00	0	0.00
YUAN/FO	On	14/12/2012	Foreign Exchange Future	1.18	Put		93.00000	105,000	15.99	0.00	0	0.00

Total for Derivatives :

583,504,562.26

198,690

1,391,590.00

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			0.00	0	42,281,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			38,500,000,000.00	385,000	14,813,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			44,800,000,000.00	448,000	7,024,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	986,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	917,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On	09/09/2015	Spot Bond			100.00000	100.00000			109,610,866,600,000.00	74,096,108,666	174,096,108,666.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			11,300,000,000.00	113,000	7,015,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			7,900,000,000.00	79,000	7,110,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	4,801,000.00
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			41,400,000,000.00	414,000	207,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,600,000,000,000.00	16,000,000	8,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	100.00000			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	1.75000			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
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			6,300,000,000.00	63,000	7,925,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	144,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	14,497,000.00
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			0.00	0	30,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			2,198,200,000,000.00	21,982,000	11,148,000.00
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			280,000,000,000.00	2,800,000	800,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP58	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22BOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22COn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22DOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22YOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG32AOn	30/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG32AOn	30/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG32AOn	30/10/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			7,700,000,000.00	77,000	3,751,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	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
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	1,000.00000			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	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		300,000,000,000.00		3,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	4,189,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
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			3,000,000,000.00	30,000	11,974,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,117,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			54,400,000,000.00	544,000	32,272,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	12.05000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			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
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On	26/03/2019			9.65000	9.65000			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	100.00000		4,033,000,000,000.00		40,330,000	40,330,000.00
CLN271	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		44,400,000,000.00		444,000	2,767,000.00
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		600,000,000,000.00		6,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2013			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	14,200,000.00
DV22	On	07/02/2020			100.00000	100.00000			26,100,000,000.00	261,000	79,276,000.00
DV23	On	27/02/2023			100.00000	100.00000			31,700,000,000.00	317,000	133,194,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	2.55000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			133,644,000,000.00	14,448,000	473,037,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			7,060,000,000.00	706,000	300,360,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			3,187,100,000.00	406,000	16,063,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			902,557,500,000.00	120,341,000	435,299,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			32,600,000,000.00	326,000	5,155,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	100.00000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	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			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			540,000,000,000.00	5,400,000	7,024,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			9,600,000,000.00	96,000	637,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	8.00000			0.00	0	30,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	9.00000			1,080,000,000.00	120,000	4,637,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT17	On	28/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/08/2012	Spot Bond			100.00000	100.00000		27,186,000,000,000.00	271,860,000	271,860,000.00	271,860,000.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD17	On	12/07/2012			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
GRD17	On	18/07/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	06/08/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		814,000,000,000.00		8,140,000	26,386,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		47,000,000,000.00		470,000	98,235,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		4,100,000,000.00		41,000	30,200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,173,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	8.76500			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,200,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IHL03	On	17/05/2017	Spot Bond			100.00000	100.00000			37,000,000,000,000.00	370,000,000	200,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012	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
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	100,000,000.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING138On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING153On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
ING154On	03/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING155On	19/09/2012	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	60,000,000.00
ING156On	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
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,800,000,000.00	18,000	127,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			505,300,000,000.00	5,053,000	4,038,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	2.60000			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	23/08/2012	Spot Bond			100.00000	100.00000		29,500,000,000,000.00	295,000,000	295,000,000	300,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	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
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBF028	On	16/04/2015			100.00000	100.00000			0.00	0	133,350,000.00
MBP010	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP160	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP170	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP180	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP190	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP200	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP210	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP220	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP230	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MBP240	On	22/03/2016			100.00000	100.00000			0.00	0	0.00
MBP250	On	22/03/2015			100.00000	100.00000			0.00	0	0.00
MBSA0	On	16/04/2019			8.00000	8.00000			296,000,000.00	37,000	75,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	104,000,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		3,980,000,000,000.00		39,800,000	35,874,000.00
MTN02	On	13/07/2014			100.00000	100.00000		17,400,000,000.00		174,000	2,430,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	9,801,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		725,700,000,000.00		7,257,000	7,401,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	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		106,800,000,000.00		1,068,000	8,976,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		5,000,000,000.00		50,000	6,200,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		17,800,000,000.00		178,000	9,534,000.00
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	5,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	400,000.00
NED8	On	08/02/2014			100.00000	100.00000		9,900,000,000.00		99,000	4,698,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	71,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			8,000,000,000,000.00	80,000,000	137,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	7,328,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			7,300,000,000.00	73,000	292,000.00
NRA023	On	31/05/2023			100.00000	100.00000			8,200,000,000,000.00	82,000,000	164,000,000.00
NRA028	On	30/11/2028			100.00000	100.00000			0.00	0	4,510,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,470,000,000,000.00		14,700,000	102,826,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PMM01	On	28/06/2012			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
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.48000	6.49000		158,435,669,520,000.00	24,449,949,000	18,541,856,800.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.35000	8.39000			88,057,709,725,000.00	10,545,833,500	9,956,452,641.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			216.25829	216.14880			0.00	0	958,750,000.00
R197	On	07/12/2023	Spot Bond			1.98000	1.93000			119,443,183,200.00	60,324,840	748,746,719.00
R201	On	21/12/2014	Spot Bond			5.83000	5.83000			10,369,430,390,000.00	1,778,633,000	4,208,920,000.00
R202	On	07/12/2033	Spot Bond			2.36000	2.30000			90,358,379,640.00	38,287,449	1,198,495,649.00
R203	On	15/09/2017	Spot Bond			7.07000	7.07000			25,719,185,198,000.00	3,637,791,400	7,859,819,644.00
R204	On	21/12/2018	Spot Bond			7.37000	7.37500			15,129,110,020,750.00	2,052,796,475	3,964,872,572.00
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			7,482,583,800,000.00	1,365,435,000	6,062,836,000.00
R207	On	15/01/2020	Spot Bond			7.68000	7.69000			24,691,323,648,000.00	3,215,016,100	6,554,011,540.00
R208	On	31/03/2021	Spot Bond			7.76500	7.78000			36,046,120,161,740.00	4,642,127,516	8,777,933,150.00
R209	On	31/03/2036	Spot Bond			8.86000	8.91500			32,945,847,980,000.00	3,718,493,000	8,598,526,000.00
R210	On	31/03/2028	Spot Bond			2.34000	2.28000			69,492,384,000.00	29,697,600	970,105,800.00
R211	On	31/01/2017	Spot Bond			0.70000	0.70000			8,400,000.00	12,000	2,368,252,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.97000	1.90000			242,955,372,000.00	123,327,600	1,057,572,800.00
R213	On	28/02/2031	Spot Bond			8.76000	8.80500			9,407,442,840,000.00	1,073,909,000	3,351,876,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,541,100,000,000.00	1,929,400,000	4,952,050,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			20,400,000,000.00	204,000	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFB0	On	30/03/2015			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES09	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RP006	On	30/04/2019			100.00000	100.00000			0.00	0	0.00
RP007	On	30/04/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	320,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	17,619,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			32,400,000,000.00	324,000	2,701,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	7,006,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	10.05000			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			7,100,000,000.00	71,000	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			10,100,000,000.00	101,000	3,078,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB	On	03/04/2017	Spot Bond			6.50000	6.50000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000		9,800,000,000,000.00	98,000,000,000.00	98,000,000	1,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		2,060,000,000,000.00	20,600,000,000.00	20,600,000	18,700,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN90	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	03/08/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	13/08/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
SYN91	On	16/08/2012			100.00000	100.00000		108,200,000,000,000.00		1,082,000,000	515,000,000.00
SYN92	On	16/08/2012			100.00000	100.00000		61,000,000,000,000.00		610,000,000	270,000,000.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000		200,000,000.00		2,000	351,000.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000		2,200,000,000.00		22,000	11,000.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		6,100,000,000.00		61,000	3,219,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		17,100,000,000.00		171,000	1,022,340,000.00
TN20	On	17/09/2020			100.00000	100.00000		1,553,900,000,000.00		15,539,000	266,535,000.00
TN23	On	06/11/2023			100.00000	100.00000		10,000,000,000,000.00		100,000,000	191,242,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	166,221,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,780,300,000,000.00	17,803,000	23,672,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
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		200,000,000,000.00		2,000,000	1,000,000.00
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
VOD005	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOD006	On	28/08/2012			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
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		25,083,580,200,000.00		250,835,802	58,106,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	110,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	34,336,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : 18,196,056,852,402,300.00 236,533,703,948 272,944,406,981.00

Grand Total: 18,196,057,435,906,900.00 16,533,902,638 272,945,798,571.00
